



# Currency Futures & Options Weekly Statistics

From: 18/01/2010 To: 22/01/2010

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	\$ / R On 13-December-10			Foreign Exchange Future	7.84720	7.87830	493
18/01/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.79700	4.82800	0
18/01/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	4.05500	4.08600	0
18/01/2010	\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00100	0.00000	0
18/01/2010	\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	4.00500	4.03600	0
18/01/2010	\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00100	0.00000	0
18/01/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.08500	4.11600	0
18/01/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	\$ / R On 15-March-10	3.55	C	Foreign Exchange Future	3.90500	3.93600	0
18/01/2010	\$ / R On 15-March-10	3.55	P	Foreign Exchange Future	0.00100	0.00000	0
18/01/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.98500	4.01600	0
18/01/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.93500	3.96600	0
18/01/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.01600	4.04700	0
18/01/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	3.96600	3.99700	0
18/01/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.91600	3.94700	0
18/01/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	3.99900	4.03000	0
18/01/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00200	0.00200	0
18/01/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.94900	3.98000	0
18/01/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00200	0.00200	0
18/01/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.89900	3.93000	0
18/01/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.84900	3.88000	0
18/01/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00200	0.00200	0
18/01/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.79900	3.83000	0
18/01/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00200	0.00200	0
18/01/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.74900	3.78000	0
18/01/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00200	0.00200	0
18/01/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.69900	3.73100	0
18/01/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00200	0.00300	0
18/01/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.65000	3.68100	0
18/01/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00300	0.00300	0
18/01/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.60000	3.63100	0
18/01/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00300	0.00300	0
18/01/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.55000	3.58100	0
18/01/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00300	0.00300	0
18/01/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.50000	3.53100	0
18/01/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00300	0.00300	0
18/01/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.45100	3.48200	0
18/01/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00400	0.00400	0
18/01/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.40100	3.43200	0
18/01/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00400	0.00400	0
18/01/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.35100	3.38200	0
18/01/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00400	0.00400	0
18/01/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.03600	3.06700	0
18/01/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.98600	3.01700	0
18/01/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.93600	2.96700	0
18/01/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.01800	3.04900	0
18/01/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00200	0.00200	0
18/01/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	2.96800	2.99900	0
18/01/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00200	0.00200	0
18/01/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.91900	2.95000	0
18/01/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00300	0.00300	0
18/01/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.00400	3.03500	0
18/01/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00700	0.00700	0
18/01/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.95400	2.98500	0
18/01/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00700	0.00700	0
18/01/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.90400	2.93600	0
18/01/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00700	0.00800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.85500	2.88600	0
18/01/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00800	0.00800	0
18/01/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.80500	2.83600	0
18/01/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00800	0.00800	0
18/01/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.75600	2.78700	0
18/01/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00900	0.00900	0
18/01/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.70600	2.73700	0
18/01/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00900	0.00900	0
18/01/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.65700	2.68800	0
18/01/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.01000	0.01000	0
18/01/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.60700	2.63800	0
18/01/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.01000	0.01000	0
18/01/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.55800	2.58900	0
18/01/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.01100	0.01100	0
18/01/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.50800	2.53900	0
18/01/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.01100	0.01100	0
18/01/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.45900	2.49000	0
18/01/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.01200	0.01200	0
18/01/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.40900	2.44000	0
18/01/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.01200	0.01200	0
18/01/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.36000	2.39100	0
18/01/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.01300	0.01300	0
18/01/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.03900	2.07000	0
18/01/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00400	0.00400	0
18/01/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.98900	2.02100	0
18/01/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00400	0.00500	0
18/01/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.94000	1.97100	0
18/01/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00500	0.00500	0
18/01/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.02600	2.05700	0
18/01/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.01000	0.01000	0
18/01/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	1.97700	2.00700	0
18/01/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.01100	0.01000	0
18/01/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	1.92800	1.95900	0
18/01/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.01200	0.01200	0
18/01/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.01600	2.04700	0
18/01/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.01900	0.01900	0
18/01/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.96800	1.99900	0
18/01/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.02100	0.02100	0
18/01/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.92000	1.95200	0
18/01/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.02300	0.02400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.87300	1.90500	0
18/01/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.02600	0.02700	0
18/01/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.82600	1.85800	0
18/01/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.02900	0.03000	0
18/01/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.78000	1.81100	0
18/01/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.03300	0.03300	0
18/01/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.73300	1.76500	0
18/01/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.03600	0.03700	0
18/01/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.68700	1.71800	0
18/01/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.04000	0.04000	0
18/01/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.64100	1.67300	0
18/01/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.04400	0.04500	0
18/01/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.59600	1.62700	0
18/01/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.04900	0.04900	0
18/01/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.55100	1.58200	0
18/01/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.05400	0.05400	0
18/01/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.50700	1.53700	0
18/01/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.06000	0.05900	0
18/01/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.46200	1.49300	0
18/01/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.06500	0.06500	0
18/01/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.41900	1.44900	0
18/01/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.07200	0.07100	0
18/01/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.06600	1.09700	0
18/01/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.03100	0.03100	0
18/01/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.02000	1.05000	0
18/01/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.03500	0.03400	0
18/01/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.97600	1.00600	0
18/01/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.04100	0.04000	0
18/01/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.09200	1.12300	0
18/01/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.07600	0.07600	0
18/01/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.05200	1.08000	0
18/01/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.08600	0.08300	0
18/01/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	1.01300	1.04000	0
18/01/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.09700	0.09300	0
18/01/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.12700	1.15800	0
18/01/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.13000	0.13000	0
18/01/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.09100	1.12100	0
18/01/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.14400	0.14300	0
18/01/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	1.05500	1.08500	0
18/01/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.15800	0.15700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	1.02000	1.04900	0
18/01/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.17300	0.17100	0
18/01/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	0.98600	1.01500	0
18/01/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.18900	0.18700	0
18/01/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.95300	0.98100	0
18/01/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.20600	0.20300	0
18/01/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.92000	0.94800	0
18/01/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.22300	0.22000	0
18/01/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.88900	0.91600	0
18/01/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.24200	0.23800	0
18/01/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.85800	0.88500	0
18/01/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.26100	0.25700	0
18/01/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.82800	0.85500	0
18/01/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.28100	0.27700	0
18/01/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.79900	0.82500	0
18/01/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.30200	0.29700	0
18/01/2010	\$ / R On 13-December-10	7.40	C	Foreign Exchange Future	0.77100	0.79600	0
18/01/2010	\$ / R On 13-December-10	7.40	P	Foreign Exchange Future	0.32400	0.31800	0
18/01/2010	\$ / R On 13-December-10	7.45	C	Foreign Exchange Future	0.74400	0.76900	0
18/01/2010	\$ / R On 13-December-10	7.45	P	Foreign Exchange Future	0.34700	0.34100	0
18/01/2010	\$ / R On 13-December-10	7.50	C	Foreign Exchange Future	0.71800	0.74200	0
18/01/2010	\$ / R On 13-December-10	7.50	P	Foreign Exchange Future	0.37100	0.36400	0
18/01/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.36600	0.38500	0
18/01/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.33100	0.31900	0
18/01/2010	\$ / R On 14-June-10	7.60	C	Foreign Exchange Future	0.34300	0.36200	390
18/01/2010	\$ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.35800	0.34600	130
18/01/2010	\$ / R On 14-June-10	7.65	C	Foreign Exchange Future	0.32400	0.34200	100
18/01/2010	\$ / R On 14-June-10	7.65	P	Foreign Exchange Future	0.38900	0.37600	0
18/01/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.46600	0.48700	0
18/01/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.45000	0.44000	0
18/01/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.44700	0.46600	0
18/01/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.48100	0.46900	0
18/01/2010	\$ / R On 13-September-10	7.80	C	Foreign Exchange Future	0.42900	0.44700	0
18/01/2010	\$ / R On 13-September-10	7.80	P	Foreign Exchange Future	0.51300	0.50000	0
18/01/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.55600	0.57600	0
18/01/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.55900	0.54800	0
18/01/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.53700	0.55700	0
18/01/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.59000	0.57900	0
18/01/2010	\$ / R On 13-December-10	7.95	C	Foreign Exchange Future	0.52000	0.53900	0
18/01/2010	\$ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.62300	0.61100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	\$ / R On 13-December-10	8.00	C	Foreign Exchange Future	0.50200	0.52100	0
18/01/2010	\$ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.65500	0.64300	0
18/01/2010	\$ / R On 13-December-10	8.05	C	Foreign Exchange Future	0.48600	0.50400	0
18/01/2010	\$ / R On 13-December-10	8.05	P	Foreign Exchange Future	0.68900	0.67600	0
18/01/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.47000	0.48800	0
18/01/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.72300	0.71000	0
18/01/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.45400	0.47200	4,400
18/01/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.75700	0.74400	0
18/01/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.44000	0.45700	0
18/01/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.79300	0.77900	0
18/01/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.42600	0.44300	0
18/01/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.82900	0.81500	0
18/01/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.41200	0.42900	0
18/01/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.86500	0.85100	0
18/01/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.39900	0.41500	0
18/01/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.90200	0.88700	0
18/01/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.38700	0.40200	0
18/01/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.94000	0.92400	0
18/01/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.37500	0.39000	0
18/01/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.97800	0.96200	0
18/01/2010	\$ / R On 13-December-10	8.50	C	Foreign Exchange Future	0.36300	0.37800	0
18/01/2010	\$ / R On 13-December-10	8.50	P	Foreign Exchange Future	1.01600	1.00000	0
18/01/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.35200	0.36700	0
18/01/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.05500	1.03900	0
18/01/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.34100	0.35500	117
18/01/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.09400	1.07700	0
18/01/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.11200	0.12000	0
18/01/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.17700	1.15400	0
18/01/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.21200	0.22200	3,000
18/01/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.19600	1.17500	0
18/01/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.10200	0.10900	0
18/01/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.26700	1.24300	0
18/01/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.09700	0.10400	0
18/01/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.31200	1.28800	0
18/01/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.09300	0.10000	0
18/01/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.35800	1.33400	0
18/01/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.08900	0.09500	0
18/01/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.40400	1.37900	0
18/01/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.08500	0.09100	0
18/01/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.45000	1.42500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.08100	0.08700	0
18/01/2010	\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	1.49600	1.47100	0
18/01/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.26200	0.27400	0
18/01/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.46500	1.44600	0
18/01/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.25500	0.26600	330
18/01/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.50800	1.48800	0
18/01/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.15600	0.16400	0
18/01/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.59000	1.56700	0
18/01/2010	\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.06900	0.07400	21,795
18/01/2010	\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	1.68400	1.65800	0
18/01/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.06600	0.07100	0
18/01/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.73100	1.70500	0
18/01/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.14200	0.14900	0
18/01/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.72600	1.70200	0
18/01/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.06100	0.06600	0
18/01/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.82600	1.80000	0
18/01/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.05900	0.06400	26,596
18/01/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.87400	1.84800	0
18/01/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.05700	0.06100	0
18/01/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.92200	1.89500	0
18/01/2010	\$ / R On 14-June-10	9.50	C	Foreign Exchange Future	0.05500	0.05900	0
18/01/2010	\$ / R On 14-June-10	9.50	P	Foreign Exchange Future	1.97000	1.94300	0
18/01/2010	\$ / R On 14-June-10	9.55	C	Foreign Exchange Future	0.05300	0.05700	0
18/01/2010	\$ / R On 14-June-10	9.55	P	Foreign Exchange Future	2.01800	1.99100	0
18/01/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.05100	0.05500	0
18/01/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	2.06600	2.03900	0
18/01/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.04900	0.05300	0
18/01/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	2.11400	2.08700	0
18/01/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.11300	0.11900	0
18/01/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	2.09700	2.07200	0
18/01/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.11000	0.11600	0
18/01/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.14400	2.11900	0
18/01/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.10600	0.11200	0
18/01/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.19000	2.16500	0
18/01/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.17600	0.18300	0
18/01/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.17900	2.15500	0
18/01/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.17100	0.17800	0
18/01/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.22400	2.20000	0
18/01/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.16700	0.17400	0
18/01/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.27000	2.24600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.16300	0.17000	300
18/01/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.31600	2.29200	0
18/01/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.15900	0.16500	0
18/01/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.36200	2.33700	0
18/01/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.15500	0.16100	0
18/01/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.40800	2.38300	0
18/01/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.15100	0.15800	0
18/01/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.45400	2.43000	0
18/01/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.14800	0.15400	0
18/01/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.50100	2.47600	0
18/01/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.14400	0.15000	0
18/01/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.54700	2.52200	0
18/01/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.14100	0.14700	0
18/01/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.59400	2.56900	0
18/01/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.13700	0.14300	0
18/01/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.64000	2.61500	0
18/01/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.13400	0.14000	0
18/01/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.68700	2.66200	0
18/01/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.13100	0.13700	0
18/01/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.73400	2.70900	0
18/01/2010	\$ / R On 13-December-10	10.50	C	Foreign Exchange Future	0.12800	0.13400	0
18/01/2010	\$ / R On 13-December-10	10.50	P	Foreign Exchange Future	2.78100	2.75600	0
18/01/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.02200	0.02500	0
18/01/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.98700	2.95900	0
18/01/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.02200	0.02400	0
18/01/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.03700	3.00800	0
18/01/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.02100	0.02300	0
18/01/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.08600	3.05700	0
18/01/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.02000	0.02200	0
18/01/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	3.13500	3.10600	0
18/01/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.01900	0.02100	0
18/01/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.18400	3.15500	0
18/01/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.01800	0.02000	0
18/01/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.23300	3.20400	0
18/01/2010	\$ / R On 15-March-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	\$ / R On 15-March-10	10.85	P	Foreign Exchange Future	3.39600	3.36400	0
18/01/2010	\$ / R On 15-March-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	\$ / R On 15-March-10	10.90	P	Foreign Exchange Future	3.44600	3.41400	0
18/01/2010	\$ / R On 15-March-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	\$ / R On 15-March-10	10.95	P	Foreign Exchange Future	3.49600	3.46400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.01600	0.01800	0
18/01/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.43100	3.40200	0
18/01/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.10200	0.10600	0
18/01/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.30500	3.27800	0
18/01/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.01500	0.01700	0
18/01/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.53000	3.50100	0
18/01/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.01400	0.01600	0
18/01/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.57900	3.55000	0
18/01/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.01400	0.01500	0
18/01/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.62900	3.59900	0
18/01/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.01300	0.01500	0
18/01/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.67800	3.64900	0
18/01/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.01300	0.01400	0
18/01/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.72800	3.69800	0
18/01/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.01300	0.01400	0
18/01/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.77800	3.74800	0
18/01/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.01200	0.01400	0
18/01/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.82700	3.79800	0
18/01/2010	\$ / R On 15-March-10	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	\$ / R On 15-March-10	11.44	P	Foreign Exchange Future	3.98600	3.95400	0
18/01/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.01200	0.01300	0
18/01/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.87700	3.84700	0
18/01/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.01100	0.01300	0
18/01/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.92600	3.89700	0
18/01/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.01100	0.01200	0
18/01/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.97600	3.94600	0
18/01/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.01100	0.01200	0
18/01/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	4.02600	3.99600	0
18/01/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.01000	0.01100	0
18/01/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	4.07500	4.04500	0
18/01/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.04000	0.04200	0
18/01/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	4.02400	3.99500	0
18/01/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.03900	0.04200	0
18/01/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	4.07300	4.04500	0
18/01/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.03800	0.04000	0
18/01/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.12200	4.09300	0
18/01/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.07700	0.08000	0
18/01/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.08000	4.05200	0
18/01/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.07500	0.07800	0
18/01/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.12800	4.10000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.07300	0.07700	0
18/01/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.17600	4.14900	0
18/01/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.07200	0.07500	0
18/01/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.22500	4.19700	0
18/01/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.07100	0.07400	0
18/01/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.27400	4.24600	0
18/01/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.06900	0.07200	0
18/01/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.32200	4.29400	0
18/01/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.06800	0.07100	0
18/01/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.37100	4.34300	0
18/01/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.06600	0.07000	0
18/01/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.41900	4.39200	0
18/01/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.06500	0.06800	0
18/01/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.46800	4.44000	0
18/01/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.06400	0.06700	0
18/01/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.51700	4.48900	0
18/01/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.06300	0.06600	0
18/01/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.56600	4.53800	0
18/01/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.06200	0.06400	0
18/01/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.61500	4.58600	0
18/01/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.06000	0.06300	0
18/01/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.66300	4.63500	0
18/01/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.05900	0.06200	0
18/01/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.71200	4.68400	0
18/01/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00300	0.00300	0
18/01/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.96800	4.93700	0
18/01/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00300	0.00300	0
18/01/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.01800	4.98700	0
18/01/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00300	0.00300	0
18/01/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.06800	5.03700	0
18/01/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00200	0.00300	0
18/01/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	5.11700	5.08700	0
18/01/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00200	0.00300	0
18/01/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.16700	5.13700	0
18/01/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00200	0.00200	0
18/01/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.21700	5.18600	0
18/01/2010	\$ / R On 15-March-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	\$ / R On 15-March-10	12.85	P	Foreign Exchange Future	5.39600	5.36400	0
18/01/2010	\$ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	\$ / R On 15-March-10	12.90	P	Foreign Exchange Future	5.44600	5.41400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	\$ / R On 15-March-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	\$ / R On 15-March-10	12.95	P	Foreign Exchange Future	5.49600	5.46400	0
18/01/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00200	0.00200	0
18/01/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.41700	5.38600	0
18/01/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.04900	0.05100	0
18/01/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.25200	5.22300	0
18/01/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00100	0.00200	0
18/01/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.51600	5.48600	0
18/01/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.56600	5.53500	0
18/01/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.61600	5.58500	0
18/01/2010	\$ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	\$ / R On 15-March-10	13.25	P	Foreign Exchange Future	5.79600	5.76400	0
18/01/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.71600	5.68500	0
18/01/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.76600	5.73500	0
18/01/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.81600	5.78500	0
18/01/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.86600	5.83500	0
18/01/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.91600	5.88500	0
18/01/2010	\$ / R On 15-March-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	\$ / R On 15-March-10	13.55	P	Foreign Exchange Future	6.09600	6.06400	0
18/01/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	6.01600	5.98500	0
18/01/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	6.06600	6.03500	0
18/01/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.01500	0.01600	0
18/01/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.99900	5.96900	0
18/01/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.01400	0.01600	0
18/01/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	6.04800	6.01900	0
18/01/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.01400	0.01500	0
18/01/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.09800	6.06800	0
18/01/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.03800	0.04000	0
18/01/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.04100	6.01200	0
18/01/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.03700	0.03900	0
18/01/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.09000	6.06100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.03700	0.03900	0
18/01/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.14000	6.11100	0
18/01/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.03600	0.03800	0
18/01/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.18900	6.16000	0
18/01/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.03500	0.03700	0
18/01/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.23800	6.20900	0
18/01/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.03500	0.03700	0
18/01/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.28800	6.25900	0
18/01/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.03400	0.03600	0
18/01/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.33700	6.30800	0
18/01/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.03300	0.03500	0
18/01/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.38600	6.35700	0
18/01/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.03300	0.03500	0
18/01/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.43600	6.40700	0
18/01/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.03200	0.03400	0
18/01/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.48500	6.45600	0
18/01/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.03200	0.03400	0
18/01/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.53500	6.50600	0
18/01/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.03100	0.03300	0
18/01/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.58400	6.55500	0
18/01/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.03100	0.03200	0
18/01/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.63400	6.60400	0
18/01/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.03000	0.03200	0
18/01/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.68300	6.65400	0
18/01/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.96500	6.93400	0
18/01/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.01500	6.98400	0
18/01/2010	\$ / R On 15-March-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	\$ / R On 15-March-10	14.65	P	Foreign Exchange Future	7.19600	7.16400	0
18/01/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	7.11500	7.08400	0
18/01/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.16500	7.13400	0
18/01/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.21500	7.18400	0
18/01/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.02500	0.02700	0
18/01/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.22800	7.19900	0
18/01/2010	\$ / R On 15-March-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	\$ / R On 15-March-10	15.40	P	Foreign Exchange Future	7.94600	7.91400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	\$ / R On 15-March-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	\$ / R On 15-March-10	15.45	P	Foreign Exchange Future	7.99600	7.96400	0
18/01/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.91500	7.88400	0
18/01/2010	\$ / R On 15-March-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	\$ / R On 15-March-10	15.55	P	Foreign Exchange Future	8.09600	8.06400	0
18/01/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	8.01500	7.98400	0
18/01/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	8.06500	8.03400	0
18/01/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.98500	7.95400	0
18/01/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	8.03500	8.00400	0
18/01/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.08500	8.05400	0
18/01/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.02000	0.02100	0
18/01/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	8.02300	7.99300	0
18/01/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.01900	0.02000	0
18/01/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.07200	8.04200	0
18/01/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.01900	0.02000	0
18/01/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.12200	8.09200	0
18/01/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.01800	0.01900	0
18/01/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.17100	8.14100	0
18/01/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.01800	0.01900	0
18/01/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.22100	8.19100	0
18/01/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.01700	0.01800	0
18/01/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.27000	8.24000	0
18/01/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.01700	0.01800	0
18/01/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.32000	8.29000	0
18/01/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.01600	0.01700	0
18/01/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.36900	8.33900	0
18/01/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.01600	0.01700	0
18/01/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.41900	8.38900	0
18/01/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.01600	0.01700	0
18/01/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.46900	8.43900	0
18/01/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.01500	0.01600	0
18/01/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.51800	8.48800	0
18/01/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.01500	0.01600	0
18/01/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.56800	8.53800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.01400	0.01500	0
18/01/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.61700	8.58700	0
18/01/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.01400	0.01500	0
18/01/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.66700	8.63700	0
18/01/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.96500	8.93400	0
18/01/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	9.01500	8.98400	0
18/01/2010	\$ / R On 15-March-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	\$ / R On 15-March-10	16.65	P	Foreign Exchange Future	9.19600	9.16400	0
18/01/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	9.11500	9.08400	0
18/01/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	9.16500	9.13400	0
18/01/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	9.21500	9.18400	0
18/01/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.91500	9.88400	0
18/01/2010	£ / R On 13-September-10			Foreign Exchange Future	12.57150	12.60250	1,086
18/01/2010	£ / R On 15-March-10	7.85	C	Foreign Exchange Future	4.31100	4.34300	0
18/01/2010	£ / R On 15-March-10	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	4.46700	4.49900	0
18/01/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	£ / R On 15-March-10	7.95	C	Foreign Exchange Future	4.21100	4.24300	0
18/01/2010	£ / R On 15-March-10	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	£ / R On 15-March-10	8.00	C	Foreign Exchange Future	4.16100	4.19300	0
18/01/2010	£ / R On 15-March-10	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	4.31700	4.34900	0
18/01/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	4.21800	4.24900	0
18/01/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00200	0.00100	0
18/01/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	4.16800	4.19900	0
18/01/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00200	0.00100	0
18/01/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	4.11800	4.15000	0
18/01/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00200	0.00200	0
18/01/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	4.01900	4.05000	0
18/01/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00300	0.00200	0
18/01/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	3.96900	4.00000	0
18/01/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00300	0.00200	0
18/01/2010	£ / R On 15-March-10	8.45	C	Foreign Exchange Future	3.71100	3.74300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	£ / R On 15-March-10	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	£ / R On 15-March-10	8.50	C	Foreign Exchange Future	3.66100	3.69300	0
18/01/2010	£ / R On 15-March-10	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	3.81900	3.85100	0
18/01/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00300	0.00300	0
18/01/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	3.76900	3.80100	0
18/01/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00300	0.00300	0
18/01/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	3.72000	3.75100	0
18/01/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00400	0.00300	0
18/01/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	3.67000	3.70100	0
18/01/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00400	0.00300	0
18/01/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	3.62000	3.65200	0
18/01/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00400	0.00400	0
18/01/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	3.57000	3.60200	0
18/01/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00400	0.00400	0
18/01/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	3.52100	3.55200	0
18/01/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00500	0.00400	0
18/01/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	3.47100	3.50200	0
18/01/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00500	0.00400	0
18/01/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	3.42100	3.45300	0
18/01/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00500	0.00500	0
18/01/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	3.37100	3.40300	0
18/01/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00500	0.00500	0
18/01/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	3.32200	3.35300	0
18/01/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00600	0.00500	0
18/01/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	3.27200	3.30400	0
18/01/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00600	0.00600	0
18/01/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	3.22200	3.25400	0
18/01/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00600	0.00600	0
18/01/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	3.17300	3.20400	0
18/01/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00700	0.00600	0
18/01/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	3.12300	3.15500	0
18/01/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00700	0.00700	0
18/01/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	3.07400	3.10500	0
18/01/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00800	0.00700	0
18/01/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	3.02400	3.05600	0
18/01/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00800	0.00800	0
18/01/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	2.97400	3.00600	0
18/01/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00800	0.00800	0
18/01/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	2.92500	2.95700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00900	0.00900	0
18/01/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	2.87500	2.90700	0
18/01/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00900	0.00900	0
18/01/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	2.82600	2.85700	0
18/01/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.01000	0.00900	0
18/01/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	2.77600	2.80800	0
18/01/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.01000	0.01000	0
18/01/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	2.72700	2.75800	0
18/01/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.01100	0.01000	0
18/01/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	2.67700	2.70900	0
18/01/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.01100	0.01100	0
18/01/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	2.62800	2.65900	0
18/01/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.01200	0.01100	0
18/01/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	2.57800	2.61000	0
18/01/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.01200	0.01200	0
18/01/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	2.52900	2.56100	0
18/01/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.01300	0.01300	0
18/01/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	2.48000	2.51100	0
18/01/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.01400	0.01300	0
18/01/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	2.43000	2.46200	0
18/01/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.01400	0.01400	0
18/01/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	2.38100	2.41300	0
18/01/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.01500	0.01500	0
18/01/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	2.33200	2.36300	0
18/01/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.01600	0.01500	0
18/01/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	2.28200	2.31400	0
18/01/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.01600	0.01600	0
18/01/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	2.23300	2.26500	0
18/01/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.01700	0.01700	0
18/01/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	2.18400	2.21600	0
18/01/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.01800	0.01800	0
18/01/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	2.13500	2.16700	0
18/01/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.01900	0.01900	0
18/01/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	2.08600	2.11700	0
18/01/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.02000	0.01900	0
18/01/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	2.03700	2.06800	0
18/01/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.02100	0.02000	0
18/01/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	1.98900	2.02000	0
18/01/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.02300	0.02200	0
18/01/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	1.94100	1.97200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.02500	0.02400	0
18/01/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	1.89300	1.92400	0
18/01/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.02700	0.02600	0
18/01/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	1.84600	1.87600	0
18/01/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.03000	0.02800	0
18/01/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	1.79800	1.82900	0
18/01/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.03200	0.03100	0
18/01/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	1.75100	1.78200	0
18/01/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.03500	0.03400	0
18/01/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	1.70400	1.73500	0
18/01/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.03800	0.03700	0
18/01/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	1.65800	1.68800	0
18/01/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.04200	0.04000	0
18/01/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	1.61100	1.64200	0
18/01/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.04500	0.04400	0
18/01/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	1.56500	1.59500	0
18/01/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.04900	0.04700	0
18/01/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	1.51900	1.54900	0
18/01/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.05300	0.05100	0
18/01/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	1.47300	1.50400	0
18/01/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.05700	0.05600	0
18/01/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	1.42800	1.45900	0
18/01/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.06200	0.06100	0
18/01/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	1.38300	1.41400	0
18/01/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.06700	0.06600	0
18/01/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	1.33900	1.36900	0
18/01/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.07300	0.07100	0
18/01/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	1.29400	1.32500	0
18/01/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.07800	0.07700	0
18/01/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	1.25100	1.28100	0
18/01/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.08500	0.08300	0
18/01/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	1.20700	1.23800	0
18/01/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.09100	0.09000	0
18/01/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	1.16400	1.19500	0
18/01/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.09800	0.09700	0
18/01/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	1.12200	1.15300	0
18/01/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.10600	0.10500	0
18/01/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	1.08300	1.11100	0
18/01/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.11700	0.11300	0
18/01/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	1.04500	1.07200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.12900	0.12400	0
18/01/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	1.00700	1.03500	0
18/01/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.14100	0.13700	0
18/01/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.97100	0.99800	0
18/01/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.15500	0.15000	0
18/01/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.93500	0.96200	0
18/01/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.16900	0.16400	0
18/01/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.90000	0.92700	0
18/01/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.18400	0.17900	0
18/01/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.86600	0.89300	0
18/01/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.20000	0.19500	0
18/01/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.83300	0.85900	0
18/01/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.21700	0.21100	0
18/01/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.80100	0.82700	0
18/01/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.23500	0.22900	0
18/01/2010	£ / R On 14-June-10	11.85	C	Foreign Exchange Future	0.76900	0.79500	0
18/01/2010	£ / R On 14-June-10	11.85	P	Foreign Exchange Future	0.25300	0.24700	0
18/01/2010	£ / R On 14-June-10	11.90	C	Foreign Exchange Future	0.73900	0.76400	0
18/01/2010	£ / R On 14-June-10	11.90	P	Foreign Exchange Future	0.27300	0.26600	0
18/01/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.70900	0.73400	0
18/01/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.29300	0.28600	0
18/01/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.68000	0.70500	0
18/01/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.31400	0.30700	0
18/01/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.65200	0.67700	28
18/01/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.33600	0.32900	0
18/01/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.62500	0.65000	0
18/01/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.35900	0.35200	0
18/01/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.59900	0.62300	0
18/01/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.38300	0.37500	0
18/01/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.57400	0.59800	0
18/01/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.40800	0.40000	0
18/01/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.55000	0.57300	0
18/01/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	0.43400	0.42500	0
18/01/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.52600	0.54900	0
18/01/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	0.46000	0.45100	0
18/01/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.50300	0.52600	0
18/01/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	0.48700	0.47800	0
18/01/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.48400	0.50300	0
18/01/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	0.51800	0.50500	0
18/01/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.46500	0.48400	8,032

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	0.54900	0.53600	0
18/01/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.44700	0.46600	0
18/01/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	0.58100	0.56800	0
18/01/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.43000	0.44800	0
18/01/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	0.61400	0.60000	0
18/01/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.41400	0.43200	0
18/01/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	0.64800	0.63400	0
18/01/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.39800	0.41600	0
18/01/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	0.68200	0.66800	0
18/01/2010	£ / R On 13-September-10	12.68	C	Foreign Exchange Future	0.63800	0.65800	0
18/01/2010	£ / R On 13-September-10	12.68	P	Foreign Exchange Future	0.74700	0.73600	0
18/01/2010	£ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.38300	0.40000	0
18/01/2010	£ / R On 14-June-10	12.70	P	Foreign Exchange Future	0.71700	0.70200	0
18/01/2010	£ / R On 13-September-10	12.73	C	Foreign Exchange Future	0.61600	0.63600	0
18/01/2010	£ / R On 13-September-10	12.73	P	Foreign Exchange Future	0.77500	0.76400	0
18/01/2010	£ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.36900	0.38500	0
18/01/2010	£ / R On 14-June-10	12.75	P	Foreign Exchange Future	0.75300	0.73700	0
18/01/2010	£ / R On 13-September-10	12.78	C	Foreign Exchange Future	0.63500	0.61400	0
18/01/2010	£ / R On 13-September-10	12.78	P	Foreign Exchange Future	0.84400	0.79200	0
18/01/2010	£ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.35500	0.37100	0
18/01/2010	£ / R On 14-June-10	12.80	P	Foreign Exchange Future	0.78900	0.77300	0
18/01/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.34200	0.35700	0
18/01/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	0.82600	0.80900	0
18/01/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.32900	0.34400	0
18/01/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	0.86300	0.84600	0
18/01/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.31700	0.33200	0
18/01/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	0.90100	0.88400	0
18/01/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.30600	0.32000	0
18/01/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	0.94000	0.92200	0
18/01/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.29500	0.30900	0
18/01/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	0.97900	0.96100	0
18/01/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.28400	0.29800	0
18/01/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	1.01800	1.00000	0
18/01/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.27400	0.28700	0
18/01/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	1.05800	1.03900	0
18/01/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.26500	0.27700	0
18/01/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.09900	1.07900	0
18/01/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.25500	0.26800	0
18/01/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	1.13900	1.12000	0
18/01/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.24600	0.25900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	1.18000	1.16100	0
18/01/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.23800	0.25000	0
18/01/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	1.22200	1.20200	0
18/01/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.23000	0.24100	11,194
18/01/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	1.26400	1.24300	0
18/01/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.22200	0.23300	0
18/01/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	1.30600	1.28500	0
18/01/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.21500	0.22600	0
18/01/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	1.34900	1.32800	0
18/01/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.20800	0.21800	0
18/01/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	1.39200	1.37000	0
18/01/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.20100	0.21100	0
18/01/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	1.43500	1.41300	0
18/01/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.19400	0.20400	0
18/01/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	1.47800	1.45600	0
18/01/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.18800	0.19800	0
18/01/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	1.52200	1.50000	0
18/01/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.18200	0.19200	0
18/01/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	1.56600	1.54400	0
18/01/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.17700	0.18600	0
18/01/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	1.61100	1.58800	0
18/01/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.17100	0.18000	0
18/01/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	1.65500	1.63200	0
18/01/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.16600	0.17400	0
18/01/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	1.70000	1.67600	0
18/01/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.16100	0.16900	0
18/01/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	1.74500	1.72100	0
18/01/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.15600	0.16400	0
18/01/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	1.79000	1.76600	0
18/01/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.15100	0.15900	0
18/01/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	1.83500	1.81100	0
18/01/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.14700	0.15500	0
18/01/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	1.88100	1.85700	0
18/01/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.14300	0.15000	0
18/01/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	1.92700	1.90200	0
18/01/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.13900	0.14600	0
18/01/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	1.97300	1.94800	0
18/01/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.13500	0.14200	0
18/01/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	2.01900	1.99400	0
18/01/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.13100	0.13800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	2.06500	2.04000	0
18/01/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.12700	0.13400	0
18/01/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	2.11100	2.08600	0
18/01/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.12300	0.13100	8,032
18/01/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	2.15700	2.13300	0
18/01/2010	£ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.01100	0.01400	0
18/01/2010	£ / R On 15-March-10	14.45	P	Foreign Exchange Future	2.30000	2.27100	0
18/01/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.11500	0.12200	0
18/01/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	2.24900	2.22400	0
18/01/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.11100	0.11800	0
18/01/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	2.29500	2.27000	0
18/01/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.10800	0.11400	0
18/01/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	2.34200	2.31600	0
18/01/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.10400	0.11100	0
18/01/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	2.38800	2.36300	0
18/01/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.10100	0.10700	0
18/01/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	2.43500	2.40900	0
18/01/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.09800	0.10400	0
18/01/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	2.48200	2.45600	0
18/01/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.09500	0.10100	0
18/01/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	2.52900	2.50300	0
18/01/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.09200	0.09700	0
18/01/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	2.57600	2.54900	0
18/01/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.08900	0.09400	0
18/01/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	2.62300	2.59600	0
18/01/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.08600	0.09200	0
18/01/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	2.67000	2.64400	0
18/01/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.08300	0.08900	0
18/01/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	2.71700	2.69100	0
18/01/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.08100	0.08600	0
18/01/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	2.76500	2.73800	0
18/01/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.07800	0.08300	0
18/01/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	2.81200	2.78500	0
18/01/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.07600	0.08100	0
18/01/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	2.86000	2.83300	0
18/01/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.07400	0.07900	0
18/01/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	2.90800	2.88100	0
18/01/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.07200	0.07600	0
18/01/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	2.95600	2.92800	0
18/01/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.06900	0.07400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	3.00300	2.97600	0
18/01/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.06700	0.07200	0
18/01/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	3.05100	3.02400	0
18/01/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.06500	0.07000	0
18/01/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	3.09900	3.07200	0
18/01/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.06400	0.06800	0
18/01/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	3.14800	3.12000	0
18/01/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.06200	0.06600	0
18/01/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	3.19600	3.16800	0
18/01/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.06000	0.06400	0
18/01/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	3.24400	3.21600	0
18/01/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.05800	0.06200	0
18/01/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	3.29200	3.26400	0
18/01/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.05700	0.06100	0
18/01/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	3.34100	3.31300	0
18/01/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.05500	0.05900	0
18/01/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	3.38900	3.36100	0
18/01/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.05400	0.05700	0
18/01/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	3.43800	3.40900	0
18/01/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.05200	0.05600	0
18/01/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	3.48600	3.45800	0
18/01/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.05100	0.05400	0
18/01/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	3.53500	3.50600	0
18/01/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.04900	0.05300	0
18/01/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	3.58300	3.55500	0
18/01/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.04800	0.05100	0
18/01/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	3.63200	3.60300	0
18/01/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.04700	0.05000	0
18/01/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	3.68100	3.65200	0
18/01/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.04600	0.04900	0
18/01/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	3.73000	3.70100	0
18/01/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.04400	0.04800	0
18/01/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	3.77800	3.75000	0
18/01/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.04300	0.04600	0
18/01/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	3.82700	3.79800	0
18/01/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.04200	0.04500	0
18/01/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	3.87600	3.84700	0
18/01/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.04100	0.04400	0
18/01/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	3.92500	3.89600	0
18/01/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.04000	0.04300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	3.97400	3.94500	0
18/01/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.03900	0.04200	0
18/01/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	4.02300	3.99400	0
18/01/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.03700	0.04100	0
18/01/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	4.07100	4.04300	0
18/01/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.03600	0.03900	0
18/01/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	4.12000	4.09100	0
18/01/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.03400	0.03700	0
18/01/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	4.16800	4.13900	0
18/01/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.03200	0.03500	0
18/01/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	4.21600	4.18700	0
18/01/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.03100	0.03400	0
18/01/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	4.26500	4.23600	0
18/01/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.02900	0.03200	0
18/01/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	4.31300	4.28400	0
18/01/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.02800	0.03100	0
18/01/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	4.36200	4.33300	0
18/01/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.02600	0.02900	0
18/01/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	4.41000	4.38100	0
18/01/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.02500	0.02800	0
18/01/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	4.45900	4.43000	0
18/01/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.02400	0.02600	0
18/01/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	4.50800	4.47800	0
18/01/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.02300	0.02500	0
18/01/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	4.55700	4.52700	0
18/01/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.02200	0.02400	0
18/01/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	4.60600	4.57600	0
18/01/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.02100	0.02300	0
18/01/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	4.65500	4.62500	0
18/01/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.01900	0.02200	0
18/01/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	4.70300	4.67400	0
18/01/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.01800	0.02000	0
18/01/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	4.75200	4.72200	0
18/01/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.01800	0.01900	0
18/01/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	4.80200	4.77100	0
18/01/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.01700	0.01800	0
18/01/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	4.85100	4.82000	0
18/01/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.01600	0.01800	0
18/01/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	4.90000	4.87000	0
18/01/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.01500	0.01700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	4.94900	4.91900	0
18/01/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.01400	0.01600	0
18/01/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	4.99800	4.96800	0
18/01/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.01300	0.01500	0
18/01/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	5.04700	5.01700	0
18/01/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.01300	0.01400	0
18/01/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	5.09700	5.06600	0
18/01/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.01200	0.01300	11,194
18/01/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	5.14600	5.11500	0
18/01/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.01100	0.01300	0
18/01/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	5.19500	5.16500	0
18/01/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.01100	0.01200	0
18/01/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	5.24500	5.21400	0
18/01/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.01000	0.01100	0
18/01/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	5.29400	5.26300	0
18/01/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.01000	0.01100	0
18/01/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	5.34400	5.31300	0
18/01/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00900	0.01000	0
18/01/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	5.39300	5.36200	0
18/01/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00900	0.01000	0
18/01/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	5.44300	5.41200	0
18/01/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00800	0.00900	0
18/01/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	5.49200	5.46100	0
18/01/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00800	0.00900	0
18/01/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	5.54200	5.51100	0
18/01/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00700	0.00800	0
18/01/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	5.59100	5.56000	0
18/01/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00700	0.00800	0
18/01/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	5.64100	5.61000	0
18/01/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00700	0.00700	0
18/01/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	5.69100	5.65900	0
18/01/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00600	0.00700	0
18/01/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	5.74000	5.70900	0
18/01/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00600	0.00700	0
18/01/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	5.79000	5.75900	0
18/01/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00600	0.00600	0
18/01/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	5.84000	5.80800	0
18/01/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00500	0.00600	0
18/01/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	5.88900	5.85800	0
18/01/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00500	0.00600	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	5.93900	5.90800	0
18/01/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00500	0.00500	0
18/01/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	5.98900	5.95700	0
18/01/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00500	0.00500	0
18/01/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	6.03900	6.00700	0
18/01/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00400	0.00500	0
18/01/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	6.08800	6.05700	0
18/01/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00400	0.00500	0
18/01/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	6.13800	6.10700	0
18/01/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00400	0.00500	0
18/01/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	6.18800	6.15700	0
18/01/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00400	0.00400	0
18/01/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	6.23800	6.20600	0
18/01/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00400	0.00400	0
18/01/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	6.28800	6.25600	0
18/01/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00400	0.00400	0
18/01/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	6.33800	6.30600	0
18/01/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00400	0.00400	0
18/01/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	6.38800	6.35600	0
18/01/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00400	0.00400	0
18/01/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	6.43800	6.40600	0
18/01/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00400	0.00400	0
18/01/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	6.48800	6.45600	0
18/01/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00400	0.00400	0
18/01/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	6.53800	6.50600	0
18/01/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00300	0.00400	0
18/01/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	6.58700	6.55600	0
18/01/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00300	0.00400	0
18/01/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	6.63700	6.60600	0
18/01/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00300	0.00400	0
18/01/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	6.68700	6.65600	0
18/01/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00300	0.00300	0
18/01/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	6.73700	6.70500	0
18/01/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00300	0.00300	0
18/01/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	6.78700	6.75500	0
18/01/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00300	0.00300	0
18/01/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	6.83700	6.80500	0
18/01/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00300	0.00300	0
18/01/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	6.88700	6.85500	0
18/01/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00300	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	6.93700	6.90500	0
18/01/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00300	0.00300	0
18/01/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	6.98700	6.95500	0
18/01/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00300	0.00300	0
18/01/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	7.03700	7.00500	0
18/01/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00300	0.00300	0
18/01/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	7.08700	7.05500	0
18/01/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00300	0.00300	0
18/01/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	7.13700	7.10500	0
18/01/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00300	0.00300	0
18/01/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	7.18700	7.15500	0
18/01/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00300	0.00300	0
18/01/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	7.23700	7.20500	0
18/01/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00200	0.00300	0
18/01/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	7.28600	7.25500	0
18/01/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00200	0.00300	0
18/01/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	7.33600	7.30500	0
18/01/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00200	0.00300	0
18/01/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	7.38600	7.35500	0
18/01/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00200	0.00300	0
18/01/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	7.43600	7.40500	0
18/01/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00200	0.00300	0
18/01/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	7.48600	7.45500	0
18/01/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00200	0.00200	0
18/01/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	7.53600	7.50400	0
18/01/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00200	0.00200	0
18/01/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	7.58600	7.55400	0
18/01/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00200	0.00200	0
18/01/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	7.63600	7.60400	0
18/01/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00200	0.00200	0
18/01/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	7.68600	7.65400	0
18/01/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00200	0.00200	0
18/01/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	7.73600	7.70400	0
18/01/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00200	0.00200	0
18/01/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	7.78600	7.75400	0
18/01/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00200	0.00200	0
18/01/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	7.83600	7.80400	0
18/01/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00200	0.00200	0
18/01/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	7.88600	7.85400	0
18/01/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	7.93600	7.90400	0
18/01/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00200	0.00200	0
18/01/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	7.98600	7.95400	0
18/01/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00200	0.00200	0
18/01/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	8.03600	8.00400	0
18/01/2010	£ / R On 15-March-10	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	£ / R On 15-March-10	20.45	P	Foreign Exchange Future	8.28900	8.25700	0
18/01/2010	£ / R On 15-March-10	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	£ / R On 15-March-10	20.50	P	Foreign Exchange Future	8.33900	8.30700	0
18/01/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00200	0.00200	0
18/01/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	8.18600	8.15400	0
18/01/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00100	0.00200	0
18/01/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	8.23500	8.20400	0
18/01/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00100	0.00200	0
18/01/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	8.28500	8.25400	0
18/01/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00100	0.00200	0
18/01/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	8.33500	8.30400	0
18/01/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	8.38500	8.35300	0
18/01/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	8.43500	8.40300	0
18/01/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	8.48500	8.45300	0
18/01/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	8.53500	8.50300	0
18/01/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	8.58500	8.55300	0
18/01/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	8.63500	8.60300	0
18/01/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	8.68500	8.65300	0
18/01/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	8.73500	8.70300	0
18/01/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	8.78500	8.75300	0
18/01/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	8.83500	8.80300	0
18/01/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	8.88500	8.85300	0
18/01/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	8.93500	8.90300	0
18/01/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	8.98500	8.95300	0
18/01/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	9.03500	9.00300	0
18/01/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	9.08500	9.05300	0
18/01/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	9.13500	9.10300	0
18/01/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	9.18500	9.15300	0
18/01/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	9.23500	9.20300	0
18/01/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	9.28500	9.25300	0
18/01/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	9.33500	9.30300	0
18/01/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	9.38500	9.35300	0
18/01/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00000	0.00100	0
18/01/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	9.43400	9.40300	0
18/01/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00000	0.00100	0
18/01/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	9.48400	9.45300	0
18/01/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00100	0
18/01/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	9.53400	9.50300	0
18/01/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	9.58400	9.55200	0
18/01/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	9.63400	9.60200	0
18/01/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	9.68400	9.65200	0
18/01/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	9.73400	9.70200	0
18/01/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	9.78400	9.75200	0
18/01/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	9.83400	9.80200	0
18/01/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	9.88400	9.85200	0
18/01/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	9.93400	9.90200	0
18/01/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	9.98400	9.95200	0
18/01/2010	¥ / R On 14-June-10			Foreign Exchange Future	0.08360	0.08380	0
18/01/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01403	0.01423	0
18/01/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00043	0.00043	0
18/01/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00697	0.00715	0
18/01/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00337	0.00335	0
18/01/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00347	0.00360	0
18/01/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00987	0.00980	0
18/01/2010	€ / R On 13-December-10			Foreign Exchange Future	11.27020	11.31470	150
18/01/2010	€ / R On 15-March-10	7.10	C	Foreign Exchange Future	3.62500	3.66900	0
18/01/2010	€ / R On 15-March-10	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	€ / R On 15-March-10	7.15	C	Foreign Exchange Future	3.57500	3.61900	0
18/01/2010	€ / R On 15-March-10	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	€ / R On 15-March-10	7.20	C	Foreign Exchange Future	3.52500	3.56900	0
18/01/2010	€ / R On 15-March-10	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	€ / R On 15-March-10	7.25	C	Foreign Exchange Future	3.47500	3.51900	0
18/01/2010	€ / R On 15-March-10	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	3.61100	3.65500	0
18/01/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00200	0.00200	0
18/01/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	3.56100	3.60500	0
18/01/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00200	0.00200	0
18/01/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	3.51100	3.55500	0
18/01/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00200	0.00200	0
18/01/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	3.46100	3.50500	0
18/01/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00200	0.00200	0
18/01/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	3.41100	3.45500	0
18/01/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00200	0.00200	0
18/01/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	3.36100	3.40500	0
18/01/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00200	0.00200	0
18/01/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	3.31100	3.35500	0
18/01/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00200	0.00200	0
18/01/2010	€ / R On 15-March-10	7.65	C	Foreign Exchange Future	3.07500	3.11900	0
18/01/2010	€ / R On 15-March-10	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	3.21100	3.25500	0
18/01/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00200	0.00200	0
18/01/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	3.16200	3.20500	0
18/01/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00300	0.00200	0
18/01/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	3.11200	3.15600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00300	0.00300	0
18/01/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	3.43400	3.47900	0
18/01/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01400	0.01400	0
18/01/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	3.38400	3.42900	0
18/01/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01400	0.01400	0
18/01/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	3.33500	3.38000	0
18/01/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01500	0.01500	0
18/01/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	3.28600	3.33000	0
18/01/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01600	0.01500	0
18/01/2010	€ / R On 15-March-10	8.05	C	Foreign Exchange Future	2.67500	2.71900	0
18/01/2010	€ / R On 15-March-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	3.18700	3.23200	0
18/01/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01700	0.01700	0
18/01/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	2.76300	2.80700	0
18/01/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00400	0.00400	0
18/01/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	3.08800	3.13300	0
18/01/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01800	0.01800	0
18/01/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	3.03900	3.08400	0
18/01/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01900	0.01900	0
18/01/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	2.61400	2.65800	0
18/01/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00500	0.00500	0
18/01/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.56400	2.60800	0
18/01/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00500	0.00500	0
18/01/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	2.89200	2.93700	0
18/01/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.02200	0.02200	0
18/01/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	2.46500	2.50900	0
18/01/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00600	0.00600	0
18/01/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	2.41500	2.45900	0
18/01/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00600	0.00600	0
18/01/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	2.74600	2.79000	0
18/01/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02600	0.02500	0
18/01/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.31600	2.36000	0
18/01/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00700	0.00700	0
18/01/2010	€ / R On 15-March-10	8.65	C	Foreign Exchange Future	2.07600	2.12000	0
18/01/2010	€ / R On 15-March-10	8.65	P	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.21700	2.26100	0
18/01/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00800	0.00800	0
18/01/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.16800	2.21200	0
18/01/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00900	0.00900	0
18/01/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.11800	2.16200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00900	0.00900	0
18/01/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	2.45500	2.50000	0
18/01/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.03500	0.03500	0
18/01/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	2.40700	2.45200	0
18/01/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.03700	0.03700	0
18/01/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	2.35900	2.40400	0
18/01/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.03900	0.03900	0
18/01/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	2.31100	2.35600	0
18/01/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.04100	0.04100	0
18/01/2010	€ / R On 15-March-10	9.05	C	Foreign Exchange Future	1.67700	1.72100	0
18/01/2010	€ / R On 15-March-10	9.05	P	Foreign Exchange Future	0.00200	0.00200	0
18/01/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	2.21600	2.26100	0
18/01/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.04600	0.04600	0
18/01/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	1.77600	1.81900	0
18/01/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.01700	0.01600	0
18/01/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	2.12100	2.16600	0
18/01/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.05100	0.05100	0
18/01/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	2.07300	2.11900	0
18/01/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.05300	0.05400	0
18/01/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.63100	1.67400	0
18/01/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.02200	0.02100	0
18/01/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.58300	1.62600	0
18/01/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.02400	0.02300	0
18/01/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	1.93800	1.98200	0
18/01/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.06800	0.06700	0
18/01/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.48800	1.53100	0
18/01/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.02900	0.02800	0
18/01/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.44000	1.48400	0
18/01/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.03100	0.03100	0
18/01/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	1.80600	1.85000	0
18/01/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.08600	0.08500	0
18/01/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.34600	1.38900	0
18/01/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.03700	0.03600	0
18/01/2010	€ / R On 15-March-10	9.65	C	Foreign Exchange Future	1.08200	1.12600	0
18/01/2010	€ / R On 15-March-10	9.65	P	Foreign Exchange Future	0.00700	0.00700	0
18/01/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.25300	1.29600	0
18/01/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.04400	0.04300	0
18/01/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.20700	1.25000	0
18/01/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.04800	0.04700	0
18/01/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.16100	1.20500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.05200	0.05200	0
18/01/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	1.55300	1.59600	0
18/01/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.13300	0.13100	0
18/01/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	1.51200	1.55500	0
18/01/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.14200	0.14000	0
18/01/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	1.47200	1.51500	0
18/01/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.15200	0.15000	0
18/01/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	1.43200	1.47500	0
18/01/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.16200	0.16000	0
18/01/2010	€ / R On 15-March-10	10.05	C	Foreign Exchange Future	0.70900	0.75000	0
18/01/2010	€ / R On 15-March-10	10.05	P	Foreign Exchange Future	0.03400	0.03100	0
18/01/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	1.35500	1.39700	0
18/01/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.18500	0.18200	0
18/01/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.87200	0.91100	0
18/01/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.11300	0.10800	0
18/01/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	1.27900	1.32100	0
18/01/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.20900	0.20600	0
18/01/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	1.24200	1.28300	0
18/01/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.22200	0.21800	0
18/01/2010	€ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.76400	0.80200	20
18/01/2010	€ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.15500	0.14900	271
18/01/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.73000	0.76700	0
18/01/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.17100	0.16400	0
18/01/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	1.14300	1.18100	0
18/01/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.27300	0.26600	0
18/01/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.66500	0.70100	0
18/01/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.20600	0.19800	0
18/01/2010	€ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.63400	0.66900	0
18/01/2010	€ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.22500	0.21600	0
18/01/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	1.05100	1.08800	0
18/01/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.33100	0.32300	0
18/01/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.57500	0.60900	0
18/01/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.26600	0.25600	0
18/01/2010	€ / R On 15-March-10	10.65	C	Foreign Exchange Future	0.27200	0.30600	0
18/01/2010	€ / R On 15-March-10	10.65	P	Foreign Exchange Future	0.19700	0.18700	0
18/01/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.52100	0.55400	0
18/01/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.31200	0.30100	0
18/01/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.49500	0.52700	0
18/01/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.33600	0.32400	0
18/01/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.47000	0.50200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.36100	0.34900	0
18/01/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.88600	0.92100	0
18/01/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.46600	0.45600	0
18/01/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.86100	0.89500	0
18/01/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.49100	0.48000	0
18/01/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.83600	0.87000	0
18/01/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	0.51600	0.50500	0
18/01/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.81300	0.84600	0
18/01/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	0.54300	0.53100	0
18/01/2010	€ / R On 15-March-10	11.05	C	Foreign Exchange Future	0.12600	0.14800	0
18/01/2010	€ / R On 15-March-10	11.05	P	Foreign Exchange Future	0.45100	0.42900	0
18/01/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.76700	0.80000	0
18/01/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	0.59700	0.58500	0
18/01/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.33400	0.35800	0
18/01/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.57500	0.55500	0
18/01/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.72400	0.75600	0
18/01/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	0.65400	0.64100	0
18/01/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.70300	0.73500	0
18/01/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	0.68300	0.67000	0
18/01/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.29100	0.31300	25
18/01/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.68200	0.66000	0
18/01/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.27800	0.29900	0
18/01/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.71900	0.69600	0
18/01/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.64800	0.67700	0
18/01/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	0.77800	0.76200	0
18/01/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.25300	0.27300	0
18/01/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.79400	0.77000	0
18/01/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.24200	0.26100	0
18/01/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.83300	0.80800	0
18/01/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.59700	0.62500	0
18/01/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	0.87700	0.86000	0
18/01/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.22100	0.23900	0
18/01/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.91200	0.88600	0
18/01/2010	€ / R On 15-March-10	11.65	C	Foreign Exchange Future	0.03900	0.04900	0
18/01/2010	€ / R On 15-March-10	11.65	P	Foreign Exchange Future	0.96400	0.93000	0
18/01/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.38300	0.40400	0
18/01/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	0.95700	0.93500	0
18/01/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.20300	0.21900	0
18/01/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.99400	0.96600	0
18/01/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.19400	0.21000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	1.03500	1.00700	0
18/01/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.18600	0.20100	0
18/01/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	1.07700	1.04800	0
18/01/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.51000	0.53500	0
18/01/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.09000	1.07000	0
18/01/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.49700	0.52100	0
18/01/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.12700	1.10600	0
18/01/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.48500	0.50800	0
18/01/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.16500	1.14300	0
18/01/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.47200	0.49600	0
18/01/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.20200	1.18100	0
18/01/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.46100	0.48400	0
18/01/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	1.24100	1.21900	0
18/01/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.44900	0.47200	0
18/01/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	1.27900	1.25700	0
18/01/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.13900	0.15100	0
18/01/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.38000	1.34800	0
18/01/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.42800	0.44900	0
18/01/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	1.35800	1.33400	0
18/01/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.41700	0.43800	0
18/01/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	1.39700	1.37300	0
18/01/2010	€ / R On 15-March-10	12.35	C	Foreign Exchange Future	0.01100	0.01500	0
18/01/2010	€ / R On 15-March-10	12.35	P	Foreign Exchange Future	1.63600	1.59600	0
18/01/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.38800	0.40800	0
18/01/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	1.51800	1.49300	0
18/01/2010	€ / R On 15-March-10	12.50	C	Foreign Exchange Future	0.00800	0.01200	0
18/01/2010	€ / R On 15-March-10	12.50	P	Foreign Exchange Future	1.78300	1.74300	0
18/01/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.36200	0.38000	0
18/01/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	1.64200	1.61500	0
18/01/2010	€ / R On 15-March-10	12.60	C	Foreign Exchange Future	0.00700	0.01000	13,636
18/01/2010	€ / R On 15-March-10	12.60	P	Foreign Exchange Future	1.88200	1.84100	0
18/01/2010	€ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00600	0.00900	0
18/01/2010	€ / R On 15-March-10	12.70	P	Foreign Exchange Future	1.98100	1.94000	0
18/01/2010	€ / R On 15-March-10	12.75	C	Foreign Exchange Future	0.00500	0.00800	0
18/01/2010	€ / R On 15-March-10	12.75	P	Foreign Exchange Future	2.03000	1.98900	0
18/01/2010	€ / R On 15-March-10	12.80	C	Foreign Exchange Future	0.00500	0.00800	0
18/01/2010	€ / R On 15-March-10	12.80	P	Foreign Exchange Future	2.08000	2.03900	0
18/01/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.31600	0.33200	0
18/01/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	1.89600	1.86700	0
18/01/2010	€ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00400	0.00600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	€ / R On 15-March-10	12.90	P	Foreign Exchange Future	2.17900	2.13700	0
18/01/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.30200	0.31800	0
18/01/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	1.98200	1.95300	0
18/01/2010	€ / R On 15-March-10	13.00	C	Foreign Exchange Future	0.00300	0.00500	0
18/01/2010	€ / R On 15-March-10	13.00	P	Foreign Exchange Future	2.27800	2.23600	0
18/01/2010	€ / R On 15-March-10	13.05	C	Foreign Exchange Future	0.00300	0.00500	0
18/01/2010	€ / R On 15-March-10	13.05	P	Foreign Exchange Future	2.32800	2.28600	0
18/01/2010	€ / R On 15-March-10	13.10	C	Foreign Exchange Future	0.00300	0.00400	0
18/01/2010	€ / R On 15-March-10	13.10	P	Foreign Exchange Future	2.37800	2.33500	0
18/01/2010	€ / R On 15-March-10	13.15	C	Foreign Exchange Future	0.00300	0.00400	0
18/01/2010	€ / R On 15-March-10	13.15	P	Foreign Exchange Future	2.42800	2.38500	0
18/01/2010	€ / R On 15-March-10	13.20	C	Foreign Exchange Future	0.00200	0.00400	0
18/01/2010	€ / R On 15-March-10	13.20	P	Foreign Exchange Future	2.47700	2.43500	0
18/01/2010	€ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00200	0.00300	0
18/01/2010	€ / R On 15-March-10	13.25	P	Foreign Exchange Future	2.52700	2.48400	0
18/01/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.05700	0.06400	0
18/01/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.44800	2.41100	0
18/01/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.05500	0.06100	0
18/01/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.49600	2.45800	0
18/01/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.05300	0.05900	0
18/01/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.54400	2.50600	0
18/01/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.05100	0.05700	0
18/01/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.59200	2.55400	0
18/01/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.04900	0.05500	0
18/01/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.64000	2.60200	0
18/01/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.04700	0.05200	0
18/01/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.68800	2.64900	0
18/01/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.04500	0.05000	0
18/01/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.73600	2.69700	0
18/01/2010	€ / R On 15-March-10	13.65	C	Foreign Exchange Future	0.00100	0.00200	0
18/01/2010	€ / R On 15-March-10	13.65	P	Foreign Exchange Future	2.92600	2.88300	0
18/01/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.04200	0.04700	0
18/01/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.83300	2.79400	0
18/01/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.04000	0.04500	0
18/01/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.88100	2.84200	0
18/01/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.03900	0.04300	0
18/01/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.93000	2.89000	0
18/01/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.20600	0.21800	0
18/01/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	2.78600	2.75300	0
18/01/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.20200	0.21400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	2.83200	2.79900	0
18/01/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.19800	0.21000	0
18/01/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	2.87800	2.84500	0
18/01/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.19400	0.20500	0
18/01/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	2.92400	2.89000	0
18/01/2010	€ / R On 15-March-10	14.05	C	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	€ / R On 15-March-10	14.05	P	Foreign Exchange Future	3.32600	3.28200	0
18/01/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.18700	0.19800	0
18/01/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	3.01700	2.98300	0
18/01/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.03000	0.03400	0
18/01/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	3.27100	3.23100	0
18/01/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.18000	0.19000	0
18/01/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	3.11000	3.07500	0
18/01/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.17600	0.18700	0
18/01/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	3.15600	3.12200	0
18/01/2010	€ / R On 15-March-10	14.35	C	Foreign Exchange Future	0.00000	0.00100	0
18/01/2010	€ / R On 15-March-10	14.35	P	Foreign Exchange Future	3.62500	3.58200	0
18/01/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.16700	0.17600	0
18/01/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	3.29700	3.26100	0
18/01/2010	€ / R On 15-March-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	€ / R On 15-March-10	14.50	P	Foreign Exchange Future	3.77500	3.73100	0
18/01/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.15800	0.16700	0
18/01/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	3.43800	3.40200	0
18/01/2010	€ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	€ / R On 15-March-10	14.70	P	Foreign Exchange Future	3.97500	3.93100	0
18/01/2010	€ / R On 15-March-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	€ / R On 15-March-10	14.75	P	Foreign Exchange Future	4.02500	3.98100	0
18/01/2010	€ / R On 15-March-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	€ / R On 15-March-10	14.80	P	Foreign Exchange Future	4.07500	4.03100	0
18/01/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.14200	0.15100	0
18/01/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	3.72200	3.68600	0
18/01/2010	€ / R On 15-March-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	€ / R On 15-March-10	14.90	P	Foreign Exchange Future	4.17500	4.13100	0
18/01/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.13800	0.14600	0
18/01/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	3.81800	3.78100	0
18/01/2010	€ / R On 15-March-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	€ / R On 15-March-10	15.00	P	Foreign Exchange Future	4.27500	4.23100	0
18/01/2010	€ / R On 15-March-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	€ / R On 15-March-10	15.05	P	Foreign Exchange Future	4.32500	4.28100	0
18/01/2010	€ / R On 15-March-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	€ / R On 15-March-10	15.10	P	Foreign Exchange Future	4.37500	4.33100	0
18/01/2010	€ / R On 15-March-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	€ / R On 15-March-10	15.15	P	Foreign Exchange Future	4.42500	4.38100	0
18/01/2010	€ / R On 15-March-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	€ / R On 15-March-10	15.20	P	Foreign Exchange Future	4.47500	4.43100	0
18/01/2010	€ / R On 15-March-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	€ / R On 15-March-10	15.25	P	Foreign Exchange Future	4.52500	4.48100	0
18/01/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.01100	0.01300	0
18/01/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.40200	4.36000	0
18/01/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.01100	0.01300	0
18/01/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.45200	4.41000	0
18/01/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.01000	0.01200	0
18/01/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.50100	4.45900	0
18/01/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.01000	0.01100	0
18/01/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.55100	4.50800	0
18/01/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00900	0.01100	0
18/01/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.60000	4.55800	0
18/01/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00900	0.01000	0
18/01/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.65000	4.60700	0
18/01/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00800	0.01000	0
18/01/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.69900	4.65700	0
18/01/2010	€ / R On 15-March-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	€ / R On 15-March-10	15.65	P	Foreign Exchange Future	4.92500	4.88100	0
18/01/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00700	0.00900	0
18/01/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.79800	4.75600	0
18/01/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00700	0.00800	0
18/01/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.84800	4.80500	0
18/01/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00600	0.00800	0
18/01/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.89700	4.85500	0
18/01/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.10100	0.10700	0
18/01/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	4.68100	4.64200	0
18/01/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.09900	0.10500	0
18/01/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	4.72900	4.69000	0
18/01/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.09800	0.10400	0
18/01/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	4.77800	4.73900	0
18/01/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.09600	0.10200	0
18/01/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	4.82600	4.78700	0
18/01/2010	€ / R On 15-March-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	€ / R On 15-March-10	16.05	P	Foreign Exchange Future	5.32500	5.28100	0
18/01/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.09300	0.09900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	4.92300	4.88400	0
18/01/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00400	0.00500	0
18/01/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	5.24500	5.20200	0
18/01/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.09000	0.09600	0
18/01/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	5.02000	4.98100	0
18/01/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.08800	0.09400	0
18/01/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	5.06800	5.02900	0
18/01/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.08400	0.09000	0
18/01/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	5.21400	5.17500	0
18/01/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.08100	0.08600	0
18/01/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	5.36100	5.32100	0
18/01/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.07400	0.07800	0
18/01/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	5.65400	5.61300	0
18/01/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.07200	0.07600	0
18/01/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	5.75200	5.71100	0
18/01/2010	€ / R On 15-March-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	€ / R On 15-March-10	17.10	P	Foreign Exchange Future	6.37500	6.33100	0
18/01/2010	€ / R On 15-March-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	€ / R On 15-March-10	17.15	P	Foreign Exchange Future	6.42500	6.38100	0
18/01/2010	€ / R On 15-March-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	€ / R On 15-March-10	17.20	P	Foreign Exchange Future	6.47500	6.43100	0
18/01/2010	€ / R On 15-March-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	€ / R On 15-March-10	17.25	P	Foreign Exchange Future	6.52500	6.48100	0
18/01/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00100	0.00200	0
18/01/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.39200	6.34900	0
18/01/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00100	0.00200	0
18/01/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.44200	6.39900	0
18/01/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.49200	6.44800	0
18/01/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.54200	6.49800	0
18/01/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.59200	6.54800	0
18/01/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.64200	6.59800	0
18/01/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.69200	6.64800	0
18/01/2010	€ / R On 15-March-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	€ / R On 15-March-10	17.65	P	Foreign Exchange Future	6.92500	6.88100	0
18/01/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.79200	6.74800	0
18/01/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.84200	6.79800	0
18/01/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.89200	6.84800	0
18/01/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.05300	0.05700	0
18/01/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	6.63300	6.59200	0
18/01/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.05300	0.05600	0
18/01/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	6.68300	6.64100	0
18/01/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.05200	0.05500	0
18/01/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	6.73200	6.69000	0
18/01/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.05100	0.05500	0
18/01/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	6.78100	6.74000	0
18/01/2010	€ / R On 15-March-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	€ / R On 15-March-10	18.05	P	Foreign Exchange Future	7.32500	7.28100	0
18/01/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.04900	0.05300	0
18/01/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	6.87900	6.83800	0
18/01/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	7.24200	7.19800	0
18/01/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.04800	0.05100	0
18/01/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	6.97800	6.93600	0
18/01/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.04700	0.05000	0
18/01/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	7.02700	6.98500	0
18/01/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.04500	0.04800	0
18/01/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	7.17500	7.13300	0
18/01/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.04300	0.04600	0
18/01/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	7.32300	7.28100	0
18/01/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.03900	0.04200	0
18/01/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	7.61900	7.57700	0
18/01/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.03800	0.04100	0
18/01/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	7.71800	7.67600	0
18/01/2010	€ / R On 15-March-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	€ / R On 15-March-10	19.10	P	Foreign Exchange Future	8.37500	8.33100	0
18/01/2010	€ / R On 15-March-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	€ / R On 15-March-10	19.15	P	Foreign Exchange Future	8.42500	8.38100	0
18/01/2010	€ / R On 15-March-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	€ / R On 15-March-10	19.20	P	Foreign Exchange Future	8.47500	8.43100	0
18/01/2010	€ / R On 15-March-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	€ / R On 15-March-10	19.25	P	Foreign Exchange Future	8.52500	8.48100	0
18/01/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.39100	8.34700	0
18/01/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.44100	8.39700	0
18/01/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.49100	8.44700	0
18/01/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.54100	8.49700	0
18/01/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.59100	8.54700	0
18/01/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.64100	8.59700	0
18/01/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.69100	8.64700	0
18/01/2010	€ / R On 15-March-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	€ / R On 15-March-10	19.65	P	Foreign Exchange Future	8.92500	8.88100	0
18/01/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.79100	8.74700	0
18/01/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.84100	8.79700	0
18/01/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.89100	8.84700	0
18/01/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.02600	0.02800	0
18/01/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	8.60600	8.56300	0
18/01/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.02500	0.02700	0
18/01/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	8.65500	8.61200	0
18/01/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.02400	0.02700	0
18/01/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	8.70400	8.66200	0
18/01/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.02400	0.02600	0
18/01/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	8.75400	8.71100	0
18/01/2010	€ / R On 15-March-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	€ / R On 15-March-10	20.05	P	Foreign Exchange Future	9.32500	9.28100	0
18/01/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.02300	0.02500	0
18/01/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	8.85300	8.81000	0
18/01/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	9.24100	9.19700	0
18/01/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.02200	0.02400	0
18/01/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	8.95200	8.90900	0
18/01/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.02100	0.02300	0
18/01/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	9.00100	8.95800	0
18/01/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.02000	0.02200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	9.15000	9.10700	0
18/01/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.01800	0.02000	0
18/01/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	9.29800	9.25500	0
18/01/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.01600	0.01700	0
18/01/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	9.59600	9.55200	0
18/01/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.01500	0.01600	0
18/01/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	9.69500	9.65100	0
18/01/2010	AU\$ / R On 13-September-10			Foreign Exchange Future	6.96360	6.96830	60
18/01/2010	AU\$ / R On 15-March-10	2.40	C	Foreign Exchange Future	4.47600	4.48200	0
18/01/2010	AU\$ / R On 15-March-10	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	AU\$ / R On 15-March-10	2.45	C	Foreign Exchange Future	4.42600	4.43200	0
18/01/2010	AU\$ / R On 15-March-10	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.42300	4.42900	0
18/01/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00100	0
18/01/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.37300	4.37900	0
18/01/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00100	0
18/01/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.32300	4.32900	0
18/01/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00100	0
18/01/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.27300	4.27900	0
18/01/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00100	0
18/01/2010	AU\$ / R On 15-March-10	2.70	C	Foreign Exchange Future	4.17600	4.18200	0
18/01/2010	AU\$ / R On 15-March-10	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	4.17300	4.17900	0
18/01/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00100	0
18/01/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	4.12300	4.12900	0
18/01/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00100	0
18/01/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	4.07300	4.07900	0
18/01/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00100	0
18/01/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	4.02300	4.02900	0
18/01/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00100	0
18/01/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.97300	3.97900	0
18/01/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00100	0
18/01/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.92300	3.92900	0
18/01/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00100	0
18/01/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.87300	3.87900	0
18/01/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00100	0
18/01/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.82300	3.82900	0
18/01/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00100	0
18/01/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.77300	3.77900	0
18/01/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.72300	3.72900	0
18/01/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00100	0
18/01/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.67300	3.67900	0
18/01/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00100	0
18/01/2010	AU\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	3.47600	3.48200	0
18/01/2010	AU\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	AU\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	3.42600	3.43200	0
18/01/2010	AU\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.42300	3.42900	0
18/01/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00100	0
18/01/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.37300	3.37900	0
18/01/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00100	0
18/01/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.32300	3.32900	0
18/01/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00100	0
18/01/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.27300	3.27900	0
18/01/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00100	0
18/01/2010	AU\$ / R On 15-March-10	3.70	C	Foreign Exchange Future	3.17600	3.18200	0
18/01/2010	AU\$ / R On 15-March-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	3.17300	3.17900	0
18/01/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00100	0
18/01/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	3.12300	3.12900	0
18/01/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00100	0
18/01/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	3.07300	3.07900	0
18/01/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00100	0
18/01/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	3.02300	3.02900	0
18/01/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00100	0
18/01/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.97300	2.97900	0
18/01/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00100	0
18/01/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.92300	2.92900	0
18/01/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00100	0
18/01/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.87300	2.87900	0
18/01/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00100	0
18/01/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.82300	2.82900	0
18/01/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00100	0
18/01/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.77300	2.77900	0
18/01/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00100	0
18/01/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.72300	2.72900	0
18/01/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00100	0
18/01/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.67300	2.67900	0
18/01/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	AU\$ / R On 15-March-10	4.40	C	Foreign Exchange Future	2.47600	2.48200	0
18/01/2010	AU\$ / R On 15-March-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	AU\$ / R On 15-March-10	4.45	C	Foreign Exchange Future	2.42600	2.43200	0
18/01/2010	AU\$ / R On 15-March-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.42400	2.42900	0
18/01/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.37400	2.38000	0
18/01/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00100	0.00200	0
18/01/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.32400	2.33000	0
18/01/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00100	0.00200	0
18/01/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.27400	2.28000	0
18/01/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00100	0.00200	0
18/01/2010	AU\$ / R On 15-March-10	4.70	C	Foreign Exchange Future	2.17600	2.18200	0
18/01/2010	AU\$ / R On 15-March-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	2.17500	2.18000	0
18/01/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00200	0.00200	0
18/01/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	2.12500	2.13000	0
18/01/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00200	0.00200	0
18/01/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	2.07500	2.08100	0
18/01/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00200	0.00300	0
18/01/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	2.02500	2.03100	0
18/01/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00200	0.00300	0
18/01/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.97500	1.98100	0
18/01/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00200	0.00300	0
18/01/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.92600	1.93100	0
18/01/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00300	0.00300	0
18/01/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.87600	1.88200	0
18/01/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00300	0.00400	0
18/01/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.82600	1.83200	0
18/01/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00300	0.00400	0
18/01/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.77700	1.78200	0
18/01/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00400	0.00400	0
18/01/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.72700	1.73300	0
18/01/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00400	0.00500	0
18/01/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.67700	1.68300	0
18/01/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00400	0.00500	0
18/01/2010	AU\$ / R On 15-March-10	5.40	C	Foreign Exchange Future	1.47700	1.48300	0
18/01/2010	AU\$ / R On 15-March-10	5.40	P	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	AU\$ / R On 15-March-10	5.45	C	Foreign Exchange Future	1.42700	1.43300	0
18/01/2010	AU\$ / R On 15-March-10	5.45	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.43000	1.43500	0
18/01/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00700	0.00700	0
18/01/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.38000	1.38600	0
18/01/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00700	0.00800	0
18/01/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.33100	1.33700	0
18/01/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00800	0.00900	0
18/01/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.28200	1.28800	0
18/01/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00900	0.01000	0
18/01/2010	AU\$ / R On 15-March-10	5.70	C	Foreign Exchange Future	1.17800	1.18400	0
18/01/2010	AU\$ / R On 15-March-10	5.70	P	Foreign Exchange Future	0.00200	0.00200	0
18/01/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	1.18400	1.18900	0
18/01/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.01100	0.01100	0
18/01/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	1.13500	1.14000	0
18/01/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.01200	0.01200	0
18/01/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	1.08600	1.09200	0
18/01/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.01300	0.01400	0
18/01/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	1.03700	1.04300	0
18/01/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.01400	0.01500	0
18/01/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.99100	0.99600	0
18/01/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.01800	0.01800	0
18/01/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.94500	0.95100	0
18/01/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.02200	0.02300	0
18/01/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.90000	0.90600	0
18/01/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.02700	0.02800	0
18/01/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.85600	0.86100	0
18/01/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.03300	0.03300	0
18/01/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.81200	0.81800	0
18/01/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.03900	0.04000	0
18/01/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.77000	0.77500	0
18/01/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.04700	0.04700	0
18/01/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.72800	0.73400	0
18/01/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.05500	0.05600	0
18/01/2010	AU\$ / R On 15-March-10	6.30	C	Foreign Exchange Future	0.60200	0.60800	0
18/01/2010	AU\$ / R On 15-March-10	6.30	P	Foreign Exchange Future	0.02600	0.02600	0
18/01/2010	AU\$ / R On 15-March-10	6.35	C	Foreign Exchange Future	0.55700	0.56400	0
18/01/2010	AU\$ / R On 15-March-10	6.35	P	Foreign Exchange Future	0.03100	0.03200	0
18/01/2010	AU\$ / R On 15-March-10	6.40	C	Foreign Exchange Future	0.51400	0.52100	0
18/01/2010	AU\$ / R On 15-March-10	6.40	P	Foreign Exchange Future	0.03800	0.03900	0
18/01/2010	AU\$ / R On 15-March-10	6.45	C	Foreign Exchange Future	0.47100	0.47800	0
18/01/2010	AU\$ / R On 15-March-10	6.45	P	Foreign Exchange Future	0.04500	0.04600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.53800	0.54500	0
18/01/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.11500	0.11700	0
18/01/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.50400	0.51100	0
18/01/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.13100	0.13300	0
18/01/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.47200	0.47800	0
18/01/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.14900	0.15000	0
18/01/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.44000	0.44700	0
18/01/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.16700	0.16900	0
18/01/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.41000	0.41700	0
18/01/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.18700	0.18900	0
18/01/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.38200	0.38800	0
18/01/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.20900	0.21000	0
18/01/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.35500	0.36100	0
18/01/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.23200	0.23300	0
18/01/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.32900	0.33600	0
18/01/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.25600	0.25800	0
18/01/2010	AU\$ / R On 14-June-10	6.90	C	Foreign Exchange Future	0.30500	0.31100	0
18/01/2010	AU\$ / R On 14-June-10	6.90	P	Foreign Exchange Future	0.28200	0.28300	0
18/01/2010	AU\$ / R On 13-September-10	6.91	C	Foreign Exchange Future	0.40800	0.41300	0
18/01/2010	AU\$ / R On 13-September-10	6.91	P	Foreign Exchange Future	0.35100	0.35200	0
18/01/2010	AU\$ / R On 14-June-10	6.95	C	Foreign Exchange Future	0.28500	0.29100	0
18/01/2010	AU\$ / R On 14-June-10	6.95	P	Foreign Exchange Future	0.31200	0.31300	0
18/01/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.26600	0.27200	0
18/01/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.34300	0.34400	0
18/01/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.24800	0.25400	0
18/01/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.37500	0.37600	0
18/01/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.23200	0.23800	0
18/01/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.40900	0.41000	0
18/01/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.21700	0.22200	0
18/01/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.44400	0.44400	0
18/01/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.20300	0.20800	0
18/01/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.48000	0.48000	0
18/01/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.18900	0.19500	0
18/01/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.51600	0.51700	0
18/01/2010	AU\$ / R On 15-March-10	8.40	C	Foreign Exchange Future	0.00400	0.00400	0
18/01/2010	AU\$ / R On 15-March-10	8.40	P	Foreign Exchange Future	1.52800	1.52200	0
18/01/2010	AU\$ / R On 15-March-10	8.45	C	Foreign Exchange Future	0.00300	0.00400	0
18/01/2010	AU\$ / R On 15-March-10	8.45	P	Foreign Exchange Future	1.57700	1.57200	0
18/01/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.04500	0.04700	0
18/01/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.62200	1.61900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.04300	0.04500	0
18/01/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.67000	1.66700	0
18/01/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.04100	0.04300	0
18/01/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.71800	1.71500	0
18/01/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.03900	0.04100	0
18/01/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.76600	1.76300	0
18/01/2010	AU\$ / R On 15-March-10	8.70	C	Foreign Exchange Future	0.00200	0.00200	0
18/01/2010	AU\$ / R On 15-March-10	8.70	P	Foreign Exchange Future	1.82600	1.82000	0
18/01/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.03600	0.03800	0
18/01/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.86300	1.86000	0
18/01/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.03400	0.03600	0
18/01/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.91100	1.90800	0
18/01/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.03300	0.03500	0
18/01/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.96000	1.95700	0
18/01/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.03200	0.03300	0
18/01/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.00900	2.00500	0
18/01/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.03000	0.03100	0
18/01/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.05700	2.05300	0
18/01/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.02700	0.02900	0
18/01/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.10400	2.10100	0
18/01/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.02600	0.02700	0
18/01/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.15300	2.14900	0
18/01/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.02400	0.02500	0
18/01/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.20100	2.19700	0
18/01/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.02200	0.02300	0
18/01/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.24900	2.24500	0
18/01/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.02100	0.02200	0
18/01/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.29800	2.29400	0
18/01/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.01900	0.02000	0
18/01/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.34600	2.34200	0
18/01/2010	AU\$ / R On 15-March-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	AU\$ / R On 15-March-10	10.40	P	Foreign Exchange Future	3.52400	3.51800	0
18/01/2010	AU\$ / R On 15-March-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	AU\$ / R On 15-March-10	10.45	P	Foreign Exchange Future	3.57400	3.56800	0
18/01/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00300	0.00400	0
18/01/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.58000	3.57600	0
18/01/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00300	0.00300	0
18/01/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.63000	3.62500	0
18/01/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00300	0.00300	0
18/01/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.68000	3.67500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00300	0.00300	0
18/01/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.73000	3.72500	0
18/01/2010	AU\$ / R On 15-March-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	AU\$ / R On 15-March-10	10.70	P	Foreign Exchange Future	3.82400	3.81800	0
18/01/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00200	0.00200	0
18/01/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.82900	3.82400	0
18/01/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00200	0.00200	0
18/01/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.87900	3.87400	0
18/01/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00200	0.00200	0
18/01/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	3.92900	3.92400	0
18/01/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00200	0.00200	0
18/01/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	3.97900	3.97400	0
18/01/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00200	0.00200	0
18/01/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.02900	4.02400	0
18/01/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00200	0.00200	0
18/01/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.07900	4.07400	0
18/01/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00200	0.00200	0
18/01/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.12900	4.12400	0
18/01/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00200	0.00200	0
18/01/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.17900	4.17400	0
18/01/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00100	0.00200	0
18/01/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.22800	4.22400	0
18/01/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00100	0.00200	0
18/01/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.27800	4.27400	0
18/01/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.32800	4.32300	0
18/01/2010	AU\$ / R On 15-March-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	AU\$ / R On 15-March-10	12.40	P	Foreign Exchange Future	5.52400	5.51800	0
18/01/2010	AU\$ / R On 15-March-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	AU\$ / R On 15-March-10	12.45	P	Foreign Exchange Future	5.57400	5.56800	0
18/01/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.57800	5.57300	0
18/01/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.62800	5.62300	0
18/01/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00100	0.00100	0
18/01/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.67800	5.67300	0
18/01/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00100	0
18/01/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.72700	5.72300	0
18/01/2010	AU\$ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	AU\$ / R On 15-March-10	12.70	P	Foreign Exchange Future	5.82400	5.81800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00100	0
18/01/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.82700	5.82300	0
18/01/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.87700	5.87200	0
18/01/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	5.92700	5.92200	0
18/01/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	5.97700	5.97200	0
18/01/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.02700	6.02200	0
18/01/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.07700	6.07200	0
18/01/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.12700	6.12200	0
18/01/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.17700	6.17200	0
18/01/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.22700	6.22200	0
18/01/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.27700	6.27200	0
18/01/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.32700	6.32200	0
18/01/2010	AU\$ / R On 15-March-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	AU\$ / R On 15-March-10	14.40	P	Foreign Exchange Future	7.52400	7.51800	0
18/01/2010	AU\$ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	AU\$ / R On 15-March-10	14.45	P	Foreign Exchange Future	7.57400	7.56800	0
18/01/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.57700	7.57200	0
18/01/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.62700	7.62200	0
18/01/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.67700	7.67200	0
18/01/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.72700	7.72200	0
18/01/2010	AU\$ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	AU\$ / R On 15-March-10	14.70	P	Foreign Exchange Future	7.82400	7.81800	0
18/01/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.82700	7.82200	0
18/01/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.87700	7.87200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	7.92700	7.92200	0
18/01/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	7.97700	7.97200	0
18/01/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.02700	8.02200	0
18/01/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.07700	8.07200	0
18/01/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.12700	8.12200	0
18/01/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.17700	8.17200	0
18/01/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.22700	8.22200	0
18/01/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.27700	8.27200	0
18/01/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
18/01/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.32700	8.32200	0
19/01/2010	\$ / R On 13-December-10			Foreign Exchange Future	7.87560	7.84720	493
19/01/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.82600	4.79700	0
19/01/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	4.08200	4.05500	0
19/01/2010	\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00100	0
19/01/2010	\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	4.03200	4.00500	0
19/01/2010	\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00100	0
19/01/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.11200	4.08500	0
19/01/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	\$ / R On 15-March-10	3.55	C	Foreign Exchange Future	3.93200	3.90500	0
19/01/2010	\$ / R On 15-March-10	3.55	P	Foreign Exchange Future	0.00000	0.00100	0
19/01/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	4.01200	3.98500	0
19/01/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.96200	3.93500	0
19/01/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.04400	4.01600	0
19/01/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	3.99400	3.96600	0
19/01/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	3.94400	3.91600	0
19/01/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	4.02700	3.99900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00100	0.00200	0
19/01/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	3.97700	3.94900	0
19/01/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00100	0.00200	0
19/01/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	3.92700	3.89900	0
19/01/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00100	0.00200	0
19/01/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.87700	3.84900	0
19/01/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00100	0.00200	0
19/01/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.82700	3.79900	0
19/01/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00100	0.00200	0
19/01/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.77800	3.74900	0
19/01/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00200	0.00200	0
19/01/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.72800	3.69900	0
19/01/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00200	0.00200	0
19/01/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.67800	3.65000	0
19/01/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00200	0.00300	0
19/01/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.62800	3.60000	0
19/01/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00200	0.00300	0
19/01/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.57800	3.55000	0
19/01/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00200	0.00300	0
19/01/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.52900	3.50000	0
19/01/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00300	0.00300	0
19/01/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.47900	3.45100	0
19/01/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00300	0.00400	0
19/01/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.42900	3.40100	0
19/01/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00300	0.00400	0
19/01/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.37900	3.35100	0
19/01/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00300	0.00400	0
19/01/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.06300	3.03600	0
19/01/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	3.01300	2.98600	0
19/01/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.96300	2.93600	0
19/01/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.04600	3.01800	0
19/01/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00200	0.00200	0
19/01/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	2.99600	2.96800	0
19/01/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00200	0.00200	0
19/01/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	2.94600	2.91900	0
19/01/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00200	0.00300	0
19/01/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.03200	3.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00600	0.00700	0
19/01/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	2.98200	2.95400	0
19/01/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00600	0.00700	0
19/01/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	2.93300	2.90400	0
19/01/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00700	0.00700	0
19/01/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.88300	2.85500	0
19/01/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00700	0.00800	0
19/01/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.83300	2.80500	0
19/01/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00700	0.00800	0
19/01/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.78400	2.75600	0
19/01/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00800	0.00900	0
19/01/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.73400	2.70600	0
19/01/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00800	0.00900	0
19/01/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.68500	2.65700	0
19/01/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00900	0.01000	0
19/01/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.63500	2.60700	0
19/01/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00900	0.01000	0
19/01/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.58500	2.55800	0
19/01/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00900	0.01100	0
19/01/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.53600	2.50800	0
19/01/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.01000	0.01100	0
19/01/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.48700	2.45900	0
19/01/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.01100	0.01200	0
19/01/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.43700	2.40900	0
19/01/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.01100	0.01200	0
19/01/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.38800	2.36000	0
19/01/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.01200	0.01300	0
19/01/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.06600	2.03900	0
19/01/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00400	0.00400	0
19/01/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	2.01600	1.98900	0
19/01/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00400	0.00400	0
19/01/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.96700	1.94000	0
19/01/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00500	0.00500	0
19/01/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.05300	2.02600	0
19/01/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00900	0.01000	0
19/01/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	2.00400	1.97700	0
19/01/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.01000	0.01100	0
19/01/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	1.95500	1.92800	0
19/01/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.01100	0.01200	0
19/01/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.04300	2.01600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.01700	0.01900	0
19/01/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	1.99500	1.96800	0
19/01/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.01900	0.02100	0
19/01/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	1.94700	1.92000	0
19/01/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.02100	0.02300	0
19/01/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.90000	1.87300	0
19/01/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.02400	0.02600	0
19/01/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.85300	1.82600	0
19/01/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.02700	0.02900	0
19/01/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.80600	1.78000	0
19/01/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.03000	0.03300	0
19/01/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.75900	1.73300	0
19/01/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.03300	0.03600	0
19/01/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.71300	1.68700	0
19/01/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.03700	0.04000	0
19/01/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.66700	1.64100	0
19/01/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.04100	0.04400	0
19/01/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.62100	1.59600	0
19/01/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.04500	0.04900	0
19/01/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.57600	1.55100	0
19/01/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.05000	0.05400	0
19/01/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.53100	1.50700	0
19/01/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.05500	0.06000	0
19/01/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.48700	1.46200	0
19/01/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.06100	0.06500	0
19/01/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.44300	1.41900	0
19/01/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.06700	0.07200	0
19/01/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.09100	1.06600	0
19/01/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.02900	0.03100	0
19/01/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.04400	1.02000	0
19/01/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.03200	0.03500	0
19/01/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	1.00000	0.97600	0
19/01/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.03800	0.04100	0
19/01/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.11700	1.09200	0
19/01/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.07300	0.07600	0
19/01/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.07300	1.05200	0
19/01/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.07900	0.08600	0
19/01/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	1.03400	1.01300	0
19/01/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.09000	0.09700	0
19/01/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.14900	1.12700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.12300	0.13000	0
19/01/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.11200	1.09100	0
19/01/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.13600	0.14400	0
19/01/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	1.07600	1.05500	0
19/01/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.15000	0.15800	0
19/01/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	1.04000	1.02000	0
19/01/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.16400	0.17300	0
19/01/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	1.00600	0.98600	0
19/01/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.18000	0.18900	0
19/01/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	0.97200	0.95300	0
19/01/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.19600	0.20600	0
19/01/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.93900	0.92000	0
19/01/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.21300	0.22300	0
19/01/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.90700	0.88900	0
19/01/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.23100	0.24200	0
19/01/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.87600	0.85800	0
19/01/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.25000	0.26100	0
19/01/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.84600	0.82800	0
19/01/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.27000	0.28100	0
19/01/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.81600	0.79900	0
19/01/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.29000	0.30200	0
19/01/2010	\$ / R On 13-December-10	7.40	C	Foreign Exchange Future	0.78800	0.77100	0
19/01/2010	\$ / R On 13-December-10	7.40	P	Foreign Exchange Future	0.31200	0.32400	0
19/01/2010	\$ / R On 13-December-10	7.45	C	Foreign Exchange Future	0.76000	0.74400	0
19/01/2010	\$ / R On 13-December-10	7.45	P	Foreign Exchange Future	0.33400	0.34700	0
19/01/2010	\$ / R On 13-December-10	7.50	C	Foreign Exchange Future	0.73300	0.71800	0
19/01/2010	\$ / R On 13-December-10	7.50	P	Foreign Exchange Future	0.35700	0.37100	0
19/01/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.37700	0.36600	0
19/01/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.31500	0.33100	0
19/01/2010	\$ / R On 14-June-10	7.60	C	Foreign Exchange Future	0.35400	0.34300	390
19/01/2010	\$ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.34200	0.35800	130
19/01/2010	\$ / R On 14-June-10	7.65	C	Foreign Exchange Future	0.33400	0.32400	100
19/01/2010	\$ / R On 14-June-10	7.65	P	Foreign Exchange Future	0.37200	0.38900	0
19/01/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.48000	0.46600	0
19/01/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.43600	0.45000	0
19/01/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.45900	0.44700	0
19/01/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.46500	0.48100	0
19/01/2010	\$ / R On 13-September-10	7.80	C	Foreign Exchange Future	0.44000	0.42900	0
19/01/2010	\$ / R On 13-September-10	7.80	P	Foreign Exchange Future	0.49600	0.51300	0
19/01/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.56800	0.55600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.54200	0.55900	0
19/01/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.54900	0.53700	0
19/01/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.57300	0.59000	0
19/01/2010	\$ / R On 13-December-10	7.95	C	Foreign Exchange Future	0.53100	0.52000	0
19/01/2010	\$ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.60500	0.62300	0
19/01/2010	\$ / R On 13-December-10	8.00	C	Foreign Exchange Future	0.51300	0.50200	0
19/01/2010	\$ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.63700	0.65500	0
19/01/2010	\$ / R On 13-December-10	8.05	C	Foreign Exchange Future	0.49600	0.48600	0
19/01/2010	\$ / R On 13-December-10	8.05	P	Foreign Exchange Future	0.67000	0.68900	0
19/01/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.48000	0.47000	0
19/01/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.70400	0.72300	0
19/01/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.46400	0.45400	4,400
19/01/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.73800	0.75700	0
19/01/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.44900	0.44000	0
19/01/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.77300	0.79300	0
19/01/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.43500	0.42600	0
19/01/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.80900	0.82900	0
19/01/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.42100	0.41200	0
19/01/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.84500	0.86500	0
19/01/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.40800	0.39900	0
19/01/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.88200	0.90200	0
19/01/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.39500	0.38700	0
19/01/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.91900	0.94000	0
19/01/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.38200	0.37500	0
19/01/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.95600	0.97800	0
19/01/2010	\$ / R On 13-December-10	8.50	C	Foreign Exchange Future	0.37100	0.36300	0
19/01/2010	\$ / R On 13-December-10	8.50	P	Foreign Exchange Future	0.99500	1.01600	0
19/01/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.35900	0.35200	0
19/01/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	1.03300	1.05500	0
19/01/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.34800	0.34100	117
19/01/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.07200	1.09400	0
19/01/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.11500	0.11200	0
19/01/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.15300	1.17700	0
19/01/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.21700	0.21200	3,000
19/01/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.17300	1.19600	0
19/01/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.10400	0.10200	0
19/01/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.24200	1.26700	0
19/01/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.10000	0.09700	0
19/01/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.28800	1.31200	0
19/01/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.09500	0.09300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.33300	1.35800	0
19/01/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.09100	0.08900	0
19/01/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.37900	1.40400	0
19/01/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.08700	0.08500	0
19/01/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.42500	1.45000	0
19/01/2010	\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.08300	0.08100	0
19/01/2010	\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	1.47100	1.49600	0
19/01/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.26800	0.26200	0
19/01/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.44200	1.46500	0
19/01/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.26000	0.25500	330
19/01/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.48400	1.50800	0
19/01/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.16000	0.15600	0
19/01/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.56600	1.59000	0
19/01/2010	\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.07100	0.06900	21,795
19/01/2010	\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	1.65900	1.68400	0
19/01/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.06800	0.06600	0
19/01/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.70600	1.73100	0
19/01/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.14500	0.14200	0
19/01/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.70100	1.72600	0
19/01/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.06300	0.06100	0
19/01/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.80100	1.82600	0
19/01/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.06000	0.05900	26,596
19/01/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.84800	1.87400	0
19/01/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.05800	0.05700	0
19/01/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.89600	1.92200	0
19/01/2010	\$ / R On 14-June-10	9.50	C	Foreign Exchange Future	0.05600	0.05500	0
19/01/2010	\$ / R On 14-June-10	9.50	P	Foreign Exchange Future	1.94400	1.97000	0
19/01/2010	\$ / R On 14-June-10	9.55	C	Foreign Exchange Future	0.05400	0.05300	0
19/01/2010	\$ / R On 14-June-10	9.55	P	Foreign Exchange Future	1.99200	2.01800	0
19/01/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.05200	0.05100	0
19/01/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	2.04000	2.06600	0
19/01/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.05000	0.04900	0
19/01/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	2.08800	2.11400	0
19/01/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.11600	0.11300	0
19/01/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	2.07200	2.09700	0
19/01/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.11200	0.11000	0
19/01/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.11800	2.14400	0
19/01/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.10900	0.10600	0
19/01/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.16500	2.19000	0
19/01/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.17900	0.17600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.15300	2.17900	0
19/01/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.17400	0.17100	0
19/01/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.19800	2.22400	0
19/01/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.17000	0.16700	0
19/01/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.24400	2.27000	0
19/01/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.16600	0.16300	300
19/01/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.29000	2.31600	0
19/01/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.16200	0.15900	0
19/01/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.33600	2.36200	0
19/01/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.15800	0.15500	0
19/01/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.38200	2.40800	0
19/01/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.15400	0.15100	0
19/01/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.42800	2.45400	0
19/01/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.15000	0.14800	0
19/01/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.47400	2.50100	0
19/01/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.14700	0.14400	0
19/01/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.52100	2.54700	0
19/01/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.14300	0.14100	0
19/01/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.56700	2.59400	0
19/01/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.14000	0.13700	0
19/01/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.61400	2.64000	0
19/01/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.13700	0.13400	0
19/01/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.66100	2.68700	0
19/01/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.13400	0.13100	0
19/01/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.70800	2.73400	0
19/01/2010	\$ / R On 13-December-10	10.50	C	Foreign Exchange Future	0.13100	0.12800	0
19/01/2010	\$ / R On 13-December-10	10.50	P	Foreign Exchange Future	2.75500	2.78100	0
19/01/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.02300	0.02200	0
19/01/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.96100	2.98700	0
19/01/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.02200	0.02200	0
19/01/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.01000	3.03700	0
19/01/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.02100	0.02100	0
19/01/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.05900	3.08600	0
19/01/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.02000	0.02000	0
19/01/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	3.10800	3.13500	0
19/01/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.01900	0.01900	0
19/01/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.15700	3.18400	0
19/01/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.01900	0.01800	0
19/01/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.20700	3.23300	0
19/01/2010	\$ / R On 15-March-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	\$ / R On 15-March-10	10.85	P	Foreign Exchange Future	3.36800	3.39600	0
19/01/2010	\$ / R On 15-March-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	\$ / R On 15-March-10	10.90	P	Foreign Exchange Future	3.41800	3.44600	0
19/01/2010	\$ / R On 15-March-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	\$ / R On 15-March-10	10.95	P	Foreign Exchange Future	3.46800	3.49600	0
19/01/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.01600	0.01600	0
19/01/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.40400	3.43100	0
19/01/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.10400	0.10200	0
19/01/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.27800	3.30500	0
19/01/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.01500	0.01500	0
19/01/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.50300	3.53000	0
19/01/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.01400	0.01400	0
19/01/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.55200	3.57900	0
19/01/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.01400	0.01400	0
19/01/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.60200	3.62900	0
19/01/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.01300	0.01300	0
19/01/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.65100	3.67800	0
19/01/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.01300	0.01300	0
19/01/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.70100	3.72800	0
19/01/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.01300	0.01300	0
19/01/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.75100	3.77800	0
19/01/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.01200	0.01200	0
19/01/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.80000	3.82700	0
19/01/2010	\$ / R On 15-March-10	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	\$ / R On 15-March-10	11.44	P	Foreign Exchange Future	3.95800	3.98600	0
19/01/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.01200	0.01200	0
19/01/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.85000	3.87700	0
19/01/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.01100	0.01100	0
19/01/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.89900	3.92600	0
19/01/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.01100	0.01100	0
19/01/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.94900	3.97600	0
19/01/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.01100	0.01100	0
19/01/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	3.99900	4.02600	0
19/01/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.01000	0.01000	0
19/01/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	4.04800	4.07500	0
19/01/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.04100	0.04000	0
19/01/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.99700	4.02400	0
19/01/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.04000	0.03900	0
19/01/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	4.04600	4.07300	0
19/01/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.03900	0.03800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.09500	4.12200	0
19/01/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.07800	0.07700	0
19/01/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	4.05200	4.08000	0
19/01/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.07600	0.07500	0
19/01/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.10000	4.12800	0
19/01/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.07500	0.07300	0
19/01/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.14900	4.17600	0
19/01/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.07300	0.07200	0
19/01/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.19700	4.22500	0
19/01/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.07200	0.07100	0
19/01/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.24600	4.27400	0
19/01/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.07000	0.06900	0
19/01/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.29400	4.32200	0
19/01/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.06900	0.06800	0
19/01/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.34300	4.37100	0
19/01/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.06800	0.06600	0
19/01/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.39200	4.41900	0
19/01/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.06600	0.06500	0
19/01/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.44000	4.46800	0
19/01/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.06500	0.06400	0
19/01/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.48900	4.51700	0
19/01/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.06400	0.06300	0
19/01/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.53800	4.56600	0
19/01/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.06300	0.06200	0
19/01/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.58700	4.61500	0
19/01/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.06100	0.06000	0
19/01/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.63500	4.66300	0
19/01/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.06000	0.05900	0
19/01/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.68400	4.71200	0
19/01/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00300	0.00300	0
19/01/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.94100	4.96800	0
19/01/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00300	0.00300	0
19/01/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	4.99100	5.01800	0
19/01/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00300	0.00300	0
19/01/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.04100	5.06800	0
19/01/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00200	0.00200	0
19/01/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	5.09000	5.11700	0
19/01/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00200	0.00200	0
19/01/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.14000	5.16700	0
19/01/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.19000	5.21700	0
19/01/2010	\$ / R On 15-March-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	\$ / R On 15-March-10	12.85	P	Foreign Exchange Future	5.36800	5.39600	0
19/01/2010	\$ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	\$ / R On 15-March-10	12.90	P	Foreign Exchange Future	5.41800	5.44600	0
19/01/2010	\$ / R On 15-March-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	\$ / R On 15-March-10	12.95	P	Foreign Exchange Future	5.46800	5.49600	0
19/01/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00200	0.00200	0
19/01/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.39000	5.41700	0
19/01/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.05000	0.04900	0
19/01/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.22400	5.25200	0
19/01/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.48900	5.51600	0
19/01/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.53900	5.56600	0
19/01/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.58900	5.61600	0
19/01/2010	\$ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	\$ / R On 15-March-10	13.25	P	Foreign Exchange Future	5.76800	5.79600	0
19/01/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.68900	5.71600	0
19/01/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.73900	5.76600	0
19/01/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.78900	5.81600	0
19/01/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.83900	5.86600	0
19/01/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.88900	5.91600	0
19/01/2010	\$ / R On 15-March-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	\$ / R On 15-March-10	13.55	P	Foreign Exchange Future	6.06800	6.09600	0
19/01/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	5.98900	6.01600	0
19/01/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	6.03900	6.06600	0
19/01/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.01500	0.01500	0
19/01/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.97100	5.99900	0
19/01/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.01500	0.01400	0
19/01/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	6.02100	6.04800	0
19/01/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.01400	0.01400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	6.07000	6.09800	0
19/01/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.03900	0.03800	0
19/01/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	6.01300	6.04100	0
19/01/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.03800	0.03700	0
19/01/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	6.06200	6.09000	0
19/01/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.03700	0.03700	0
19/01/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.11100	6.14000	0
19/01/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.03700	0.03600	0
19/01/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.16100	6.18900	0
19/01/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.03600	0.03500	0
19/01/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.21000	6.23800	0
19/01/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.03500	0.03500	0
19/01/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.25900	6.28800	0
19/01/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.03500	0.03400	0
19/01/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.30900	6.33700	0
19/01/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.03400	0.03300	0
19/01/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.35800	6.38600	0
19/01/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.03300	0.03300	0
19/01/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.40700	6.43600	0
19/01/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.03300	0.03200	0
19/01/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.45700	6.48500	0
19/01/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.03200	0.03200	0
19/01/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.50600	6.53500	0
19/01/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.03200	0.03100	0
19/01/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.55600	6.58400	0
19/01/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.03100	0.03100	0
19/01/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.60500	6.63400	0
19/01/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.03100	0.03000	0
19/01/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.65500	6.68300	0
19/01/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.93800	6.96500	0
19/01/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	6.98800	7.01500	0
19/01/2010	\$ / R On 15-March-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	\$ / R On 15-March-10	14.65	P	Foreign Exchange Future	7.16800	7.19600	0
19/01/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	7.08800	7.11500	0
19/01/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.13800	7.16500	0
19/01/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.18800	7.21500	0
19/01/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.02500	0.02500	0
19/01/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.19900	7.22800	0
19/01/2010	\$ / R On 15-March-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	\$ / R On 15-March-10	15.40	P	Foreign Exchange Future	7.91800	7.94600	0
19/01/2010	\$ / R On 15-March-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	\$ / R On 15-March-10	15.45	P	Foreign Exchange Future	7.96800	7.99600	0
19/01/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.88800	7.91500	0
19/01/2010	\$ / R On 15-March-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	\$ / R On 15-March-10	15.55	P	Foreign Exchange Future	8.06800	8.09600	0
19/01/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	7.98800	8.01500	0
19/01/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	8.03800	8.06500	0
19/01/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.95700	7.98500	0
19/01/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	8.00700	8.03500	0
19/01/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	8.05700	8.08500	0
19/01/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.02000	0.02000	0
19/01/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	7.99400	8.02300	0
19/01/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.01900	0.01900	0
19/01/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	8.04300	8.07200	0
19/01/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.01900	0.01900	0
19/01/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.09300	8.12200	0
19/01/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.01800	0.01800	0
19/01/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.14200	8.17100	0
19/01/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.01800	0.01800	0
19/01/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.19200	8.22100	0
19/01/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.01700	0.01700	0
19/01/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.24100	8.27000	0
19/01/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.01700	0.01700	0
19/01/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.29100	8.32000	0
19/01/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.01700	0.01600	0
19/01/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.34100	8.36900	0
19/01/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.01600	0.01600	0
19/01/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.39000	8.41900	0
19/01/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.01600	0.01600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.44000	8.46900	0
19/01/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.01500	0.01500	0
19/01/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.48900	8.51800	0
19/01/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.01500	0.01500	0
19/01/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.53900	8.56800	0
19/01/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.01500	0.01400	0
19/01/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.58900	8.61700	0
19/01/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.01400	0.01400	0
19/01/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.63800	8.66700	0
19/01/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.93800	8.96500	0
19/01/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	8.98800	9.01500	0
19/01/2010	\$ / R On 15-March-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	\$ / R On 15-March-10	16.65	P	Foreign Exchange Future	9.16800	9.19600	0
19/01/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	9.08800	9.11500	0
19/01/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	9.13800	9.16500	0
19/01/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	9.18800	9.21500	0
19/01/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.88800	9.91500	0
19/01/2010	£ / R On 13-September-10			Foreign Exchange Future	12.65290	12.57150	1,086
19/01/2010	£ / R On 15-March-10	7.85	C	Foreign Exchange Future	4.39300	4.31100	0
19/01/2010	£ / R On 15-March-10	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	4.54900	4.46700	0
19/01/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00000	0.00100	0
19/01/2010	£ / R On 15-March-10	7.95	C	Foreign Exchange Future	4.29300	4.21100	0
19/01/2010	£ / R On 15-March-10	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	£ / R On 15-March-10	8.00	C	Foreign Exchange Future	4.24300	4.16100	0
19/01/2010	£ / R On 15-March-10	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	4.39900	4.31700	0
19/01/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00000	0.00100	0
19/01/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	4.30000	4.21800	0
19/01/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00200	0
19/01/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	4.25000	4.16800	0
19/01/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00100	0.00200	0
19/01/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	4.20000	4.11800	0
19/01/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00100	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	4.10000	4.01900	0
19/01/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00100	0.00300	0
19/01/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	4.05000	3.96900	0
19/01/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00100	0.00300	0
19/01/2010	£ / R On 15-March-10	8.45	C	Foreign Exchange Future	3.79300	3.71100	0
19/01/2010	£ / R On 15-March-10	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	£ / R On 15-March-10	8.50	C	Foreign Exchange Future	3.74300	3.66100	0
19/01/2010	£ / R On 15-March-10	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	3.90100	3.81900	0
19/01/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00200	0.00300	0
19/01/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	3.85100	3.76900	0
19/01/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00200	0.00300	0
19/01/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	3.80100	3.72000	0
19/01/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00200	0.00400	0
19/01/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	3.75200	3.67000	0
19/01/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00300	0.00400	0
19/01/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	3.70200	3.62000	0
19/01/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00300	0.00400	0
19/01/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	3.65200	3.57000	0
19/01/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00300	0.00400	0
19/01/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	3.60200	3.52100	0
19/01/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00300	0.00500	0
19/01/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	3.55200	3.47100	0
19/01/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00300	0.00500	0
19/01/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	3.50300	3.42100	0
19/01/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00400	0.00500	0
19/01/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	3.45300	3.37100	0
19/01/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00400	0.00500	0
19/01/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	3.40300	3.32200	0
19/01/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00400	0.00600	0
19/01/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	3.35400	3.27200	0
19/01/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00500	0.00600	0
19/01/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	3.30400	3.22200	0
19/01/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00500	0.00600	0
19/01/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	3.25400	3.17300	0
19/01/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00500	0.00700	0
19/01/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	3.20500	3.12300	0
19/01/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00600	0.00700	0
19/01/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	3.15500	3.07400	0
19/01/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00600	0.00800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	3.10500	3.02400	0
19/01/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00600	0.00800	0
19/01/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	3.05600	2.97400	0
19/01/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00700	0.00800	0
19/01/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	3.00600	2.92500	0
19/01/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00700	0.00900	0
19/01/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	2.95700	2.87500	0
19/01/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00800	0.00900	0
19/01/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	2.90700	2.82600	0
19/01/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00800	0.01000	0
19/01/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	2.85700	2.77600	0
19/01/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00800	0.01000	0
19/01/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	2.80800	2.72700	0
19/01/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00900	0.01100	0
19/01/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	2.75800	2.67700	0
19/01/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.00900	0.01100	0
19/01/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	2.70900	2.62800	0
19/01/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.01000	0.01200	0
19/01/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	2.65900	2.57800	0
19/01/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.01000	0.01200	0
19/01/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	2.61000	2.52900	0
19/01/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.01100	0.01300	0
19/01/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	2.56000	2.48000	0
19/01/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.01100	0.01400	0
19/01/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	2.51100	2.43000	0
19/01/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.01200	0.01400	0
19/01/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	2.46200	2.38100	0
19/01/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.01300	0.01500	0
19/01/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	2.41200	2.33200	0
19/01/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.01300	0.01600	0
19/01/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	2.36300	2.28200	0
19/01/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.01400	0.01600	0
19/01/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	2.31400	2.23300	0
19/01/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.01500	0.01700	0
19/01/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	2.26500	2.18400	0
19/01/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.01600	0.01800	0
19/01/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	2.21500	2.13500	0
19/01/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.01600	0.01900	0
19/01/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	2.16600	2.08600	0
19/01/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.01700	0.02000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	2.11700	2.03700	0
19/01/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.01800	0.02100	0
19/01/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	2.06800	1.98900	0
19/01/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.01900	0.02300	0
19/01/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	2.01900	1.94100	0
19/01/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.02000	0.02500	0
19/01/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	1.97100	1.89300	0
19/01/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.02200	0.02700	0
19/01/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	1.92300	1.84600	0
19/01/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.02400	0.03000	0
19/01/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	1.87600	1.79800	0
19/01/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.02700	0.03200	0
19/01/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	1.82800	1.75100	0
19/01/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.02900	0.03500	0
19/01/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	1.78100	1.70400	0
19/01/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.03200	0.03800	0
19/01/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	1.73400	1.65800	0
19/01/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.03500	0.04200	0
19/01/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	1.68700	1.61100	0
19/01/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.03800	0.04500	0
19/01/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	1.64000	1.56500	0
19/01/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.04100	0.04900	0
19/01/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	1.59400	1.51900	0
19/01/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.04500	0.05300	0
19/01/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	1.54800	1.47300	0
19/01/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.04900	0.05700	0
19/01/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	1.50200	1.42800	0
19/01/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.05300	0.06200	0
19/01/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	1.45700	1.38300	0
19/01/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.05800	0.06700	0
19/01/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	1.41200	1.33900	0
19/01/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.06300	0.07300	0
19/01/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	1.36700	1.29400	0
19/01/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.06800	0.07800	0
19/01/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	1.32300	1.25100	0
19/01/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.07400	0.08500	0
19/01/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	1.27900	1.20700	0
19/01/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.08000	0.09100	0
19/01/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	1.23500	1.16400	0
19/01/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.08600	0.09800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	1.19200	1.12200	0
19/01/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.09300	0.10600	0
19/01/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	1.15000	1.08300	0
19/01/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.10100	0.11700	0
19/01/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	1.10800	1.04500	0
19/01/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.10900	0.12900	0
19/01/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	1.06900	1.00700	0
19/01/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.12000	0.14100	0
19/01/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	1.03100	0.97100	0
19/01/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.13200	0.15500	0
19/01/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.99400	0.93500	0
19/01/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.14500	0.16900	0
19/01/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.95800	0.90000	0
19/01/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.15900	0.18400	0
19/01/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.92300	0.86600	0
19/01/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.17400	0.20000	0
19/01/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.88800	0.83300	0
19/01/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.18900	0.21700	0
19/01/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.85500	0.80100	0
19/01/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.20600	0.23500	0
19/01/2010	£ / R On 14-June-10	11.85	C	Foreign Exchange Future	0.82200	0.76900	0
19/01/2010	£ / R On 14-June-10	11.85	P	Foreign Exchange Future	0.22300	0.25300	0
19/01/2010	£ / R On 14-June-10	11.90	C	Foreign Exchange Future	0.79000	0.73900	0
19/01/2010	£ / R On 14-June-10	11.90	P	Foreign Exchange Future	0.24100	0.27300	0
19/01/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.75900	0.70900	0
19/01/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.26000	0.29300	0
19/01/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.72900	0.68000	0
19/01/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.28000	0.31400	0
19/01/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.70000	0.65200	28
19/01/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.30100	0.33600	0
19/01/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.67200	0.62500	0
19/01/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.32300	0.35900	0
19/01/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.64400	0.59900	0
19/01/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.34500	0.38300	0
19/01/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.61800	0.57400	0
19/01/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.36900	0.40800	0
19/01/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.59200	0.55000	0
19/01/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	0.39300	0.43400	0
19/01/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.56700	0.52600	0
19/01/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	0.41800	0.46000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.54300	0.50300	0
19/01/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	0.44400	0.48700	0
19/01/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.52000	0.48400	0
19/01/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	0.47100	0.51800	0
19/01/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.49800	0.46500	8,032
19/01/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	0.49900	0.54900	0
19/01/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.47900	0.44700	0
19/01/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	0.53000	0.58100	0
19/01/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.46000	0.43000	0
19/01/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	0.56100	0.61400	0
19/01/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.44300	0.41400	0
19/01/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	0.59400	0.64800	0
19/01/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.42600	0.39800	0
19/01/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	0.62700	0.68200	0
19/01/2010	£ / R On 13-September-10	12.68	C	Foreign Exchange Future	0.67800	0.63800	0
19/01/2010	£ / R On 13-September-10	12.68	P	Foreign Exchange Future	0.70500	0.74700	0
19/01/2010	£ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.41000	0.38300	0
19/01/2010	£ / R On 14-June-10	12.70	P	Foreign Exchange Future	0.66100	0.71700	0
19/01/2010	£ / R On 13-September-10	12.73	C	Foreign Exchange Future	0.65500	0.61600	0
19/01/2010	£ / R On 13-September-10	12.73	P	Foreign Exchange Future	0.73200	0.77500	0
19/01/2010	£ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.39400	0.36900	0
19/01/2010	£ / R On 14-June-10	12.75	P	Foreign Exchange Future	0.69500	0.75300	0
19/01/2010	£ / R On 13-September-10	12.78	C	Foreign Exchange Future	0.63300	0.63500	0
19/01/2010	£ / R On 13-September-10	12.78	P	Foreign Exchange Future	0.76000	0.84400	0
19/01/2010	£ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.38000	0.35500	0
19/01/2010	£ / R On 14-June-10	12.80	P	Foreign Exchange Future	0.73100	0.78900	0
19/01/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.36500	0.34200	0
19/01/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	0.76600	0.82600	0
19/01/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.35200	0.32900	0
19/01/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	0.80300	0.86300	0
19/01/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.33900	0.31700	0
19/01/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	0.84000	0.90100	0
19/01/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.32600	0.30600	0
19/01/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	0.87700	0.94000	0
19/01/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.31500	0.29500	0
19/01/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	0.91600	0.97900	0
19/01/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.30300	0.28400	0
19/01/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	0.95400	1.01800	0
19/01/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.29200	0.27400	0
19/01/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	0.99300	1.05800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.28200	0.26500	0
19/01/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.03300	1.09900	0
19/01/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.27200	0.25500	0
19/01/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	1.07300	1.13900	0
19/01/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.26300	0.24600	0
19/01/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	1.11400	1.18000	0
19/01/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.25300	0.23800	0
19/01/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	1.15400	1.22200	0
19/01/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.24500	0.23000	11,194
19/01/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	1.19600	1.26400	0
19/01/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.23600	0.22200	0
19/01/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	1.23700	1.30600	0
19/01/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.22800	0.21500	0
19/01/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	1.27900	1.34900	0
19/01/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.22100	0.20800	0
19/01/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	1.32200	1.39200	0
19/01/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.21300	0.20100	0
19/01/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	1.36400	1.43500	0
19/01/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.20600	0.19400	0
19/01/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	1.40700	1.47800	0
19/01/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.20000	0.18800	0
19/01/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	1.45100	1.52200	0
19/01/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.19300	0.18200	0
19/01/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	1.49400	1.56600	0
19/01/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.18700	0.17700	0
19/01/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	1.53800	1.61100	0
19/01/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.18100	0.17100	0
19/01/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	1.58200	1.65500	0
19/01/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.17600	0.16600	0
19/01/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	1.62700	1.70000	0
19/01/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.17000	0.16100	0
19/01/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	1.67100	1.74500	0
19/01/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.16500	0.15600	0
19/01/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	1.71600	1.79000	0
19/01/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.16000	0.15100	0
19/01/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	1.76100	1.83500	0
19/01/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.15500	0.14700	0
19/01/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	1.80600	1.88100	0
19/01/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.15100	0.14300	0
19/01/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	1.85200	1.92700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.14600	0.13900	0
19/01/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	1.89700	1.97300	0
19/01/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.14200	0.13500	0
19/01/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	1.94300	2.01900	0
19/01/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.13800	0.13100	0
19/01/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	1.98900	2.06500	0
19/01/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.13400	0.12700	0
19/01/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	2.03500	2.11100	0
19/01/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.13100	0.12300	8,032
19/01/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	2.08200	2.15700	0
19/01/2010	£ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.01200	0.01100	0
19/01/2010	£ / R On 15-March-10	14.45	P	Foreign Exchange Future	2.21900	2.30000	0
19/01/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.12300	0.11500	0
19/01/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	2.17400	2.24900	0
19/01/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.11900	0.11100	0
19/01/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	2.22000	2.29500	0
19/01/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.11500	0.10800	0
19/01/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	2.26600	2.34200	0
19/01/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.11100	0.10400	0
19/01/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	2.31200	2.38800	0
19/01/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.10700	0.10100	0
19/01/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	2.35800	2.43500	0
19/01/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.10400	0.09800	0
19/01/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	2.40500	2.48200	0
19/01/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.10100	0.09500	0
19/01/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	2.45200	2.52900	0
19/01/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.09700	0.09200	0
19/01/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	2.49800	2.57600	0
19/01/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.09400	0.08900	0
19/01/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	2.54500	2.62300	0
19/01/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.09100	0.08600	0
19/01/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	2.59200	2.67000	0
19/01/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.08800	0.08300	0
19/01/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	2.63900	2.71700	0
19/01/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.08600	0.08100	0
19/01/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	2.68700	2.76500	0
19/01/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.08300	0.07800	0
19/01/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	2.73400	2.81200	0
19/01/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.08000	0.07600	0
19/01/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	2.78100	2.86000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.07800	0.07400	0
19/01/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	2.82900	2.90800	0
19/01/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.07600	0.07200	0
19/01/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	2.87700	2.95600	0
19/01/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.07300	0.06900	0
19/01/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	2.92400	3.00300	0
19/01/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.07100	0.06700	0
19/01/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	2.97200	3.05100	0
19/01/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.06900	0.06500	0
19/01/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	3.02000	3.09900	0
19/01/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.06700	0.06400	0
19/01/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	3.06800	3.14800	0
19/01/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.06500	0.06200	0
19/01/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	3.11600	3.19600	0
19/01/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.06300	0.06000	0
19/01/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	3.16400	3.24400	0
19/01/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.06100	0.05800	0
19/01/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	3.21200	3.29200	0
19/01/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.06000	0.05700	0
19/01/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	3.26100	3.34100	0
19/01/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.05800	0.05500	0
19/01/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	3.30900	3.38900	0
19/01/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.05600	0.05400	0
19/01/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	3.35700	3.43800	0
19/01/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.05500	0.05200	0
19/01/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	3.40600	3.48600	0
19/01/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.05300	0.05100	0
19/01/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	3.45400	3.53500	0
19/01/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.05200	0.04900	0
19/01/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	3.50300	3.58300	0
19/01/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.05000	0.04800	0
19/01/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	3.55100	3.63200	0
19/01/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.04900	0.04700	0
19/01/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	3.60000	3.68100	0
19/01/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.04800	0.04600	0
19/01/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	3.64900	3.73000	0
19/01/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.04700	0.04400	0
19/01/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	3.69800	3.77800	0
19/01/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.04500	0.04300	0
19/01/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	3.74600	3.82700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.04400	0.04200	0
19/01/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	3.79500	3.87600	0
19/01/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.04300	0.04100	0
19/01/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	3.84400	3.92500	0
19/01/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.04200	0.04000	0
19/01/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	3.89300	3.97400	0
19/01/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.04100	0.03900	0
19/01/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	3.94200	4.02300	0
19/01/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.04000	0.03700	0
19/01/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	3.99100	4.07100	0
19/01/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.03900	0.03600	0
19/01/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	4.04000	4.12000	0
19/01/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.03700	0.03400	0
19/01/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	4.08800	4.16800	0
19/01/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.03500	0.03200	0
19/01/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	4.13600	4.21600	0
19/01/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.03400	0.03100	0
19/01/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	4.18500	4.26500	0
19/01/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.03200	0.02900	0
19/01/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	4.23300	4.31300	0
19/01/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.03100	0.02800	0
19/01/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	4.28200	4.36200	0
19/01/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.02900	0.02600	0
19/01/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	4.33000	4.41000	0
19/01/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.02800	0.02500	0
19/01/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	4.37900	4.45900	0
19/01/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.02600	0.02400	0
19/01/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	4.42700	4.50800	0
19/01/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.02500	0.02300	0
19/01/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	4.47600	4.55700	0
19/01/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.02400	0.02200	0
19/01/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	4.52500	4.60600	0
19/01/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.02300	0.02100	0
19/01/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	4.57400	4.65500	0
19/01/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.02200	0.01900	0
19/01/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	4.62300	4.70300	0
19/01/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.02000	0.01800	0
19/01/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	4.67100	4.75200	0
19/01/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.01900	0.01800	0
19/01/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	4.72000	4.80200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.01800	0.01700	0
19/01/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	4.76900	4.85100	0
19/01/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.01800	0.01600	0
19/01/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	4.81900	4.90000	0
19/01/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.01700	0.01500	0
19/01/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	4.86800	4.94900	0
19/01/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.01600	0.01400	0
19/01/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	4.91700	4.99800	0
19/01/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.01500	0.01300	0
19/01/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	4.96600	5.04700	0
19/01/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.01400	0.01300	0
19/01/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	5.01500	5.09700	0
19/01/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.01300	0.01200	11,194
19/01/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	5.06400	5.14600	0
19/01/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.01300	0.01100	0
19/01/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	5.11400	5.19500	0
19/01/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.01200	0.01100	0
19/01/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	5.16300	5.24500	0
19/01/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.01100	0.01000	0
19/01/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	5.21200	5.29400	0
19/01/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.01100	0.01000	0
19/01/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	5.26200	5.34400	0
19/01/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.01000	0.00900	0
19/01/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	5.31100	5.39300	0
19/01/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.01000	0.00900	0
19/01/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	5.36100	5.44300	0
19/01/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.00900	0.00800	0
19/01/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	5.41000	5.49200	0
19/01/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00900	0.00800	0
19/01/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	5.46000	5.54200	0
19/01/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00800	0.00700	0
19/01/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	5.50900	5.59100	0
19/01/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00800	0.00700	0
19/01/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	5.55900	5.64100	0
19/01/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00700	0.00700	0
19/01/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	5.60800	5.69100	0
19/01/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00700	0.00600	0
19/01/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	5.65800	5.74000	0
19/01/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00700	0.00600	0
19/01/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	5.70800	5.79000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00600	0.00600	0
19/01/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	5.75700	5.84000	0
19/01/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00600	0.00500	0
19/01/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	5.80700	5.88900	0
19/01/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00600	0.00500	0
19/01/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	5.85700	5.93900	0
19/01/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00500	0.00500	0
19/01/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	5.90600	5.98900	0
19/01/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00500	0.00500	0
19/01/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	5.95600	6.03900	0
19/01/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00500	0.00400	0
19/01/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	6.00600	6.08800	0
19/01/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00500	0.00400	0
19/01/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	6.05600	6.13800	0
19/01/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00400	0.00400	0
19/01/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	6.10500	6.18800	0
19/01/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00400	0.00400	0
19/01/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	6.15500	6.23800	0
19/01/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00400	0.00400	0
19/01/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	6.20500	6.28800	0
19/01/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00400	0.00400	0
19/01/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	6.25500	6.33800	0
19/01/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00400	0.00400	0
19/01/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	6.30500	6.38800	0
19/01/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00400	0.00400	0
19/01/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	6.35500	6.43800	0
19/01/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00400	0.00400	0
19/01/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	6.40500	6.48800	0
19/01/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00400	0.00400	0
19/01/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	6.45500	6.53800	0
19/01/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00400	0.00300	0
19/01/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	6.50500	6.58700	0
19/01/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00400	0.00300	0
19/01/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	6.55500	6.63700	0
19/01/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00300	0.00300	0
19/01/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	6.60400	6.68700	0
19/01/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00300	0.00300	0
19/01/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	6.65400	6.73700	0
19/01/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00300	0.00300	0
19/01/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	6.70400	6.78700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00300	0.00300	0
19/01/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	6.75400	6.83700	0
19/01/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00300	0.00300	0
19/01/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	6.80400	6.88700	0
19/01/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00300	0.00300	0
19/01/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	6.85400	6.93700	0
19/01/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00300	0.00300	0
19/01/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	6.90400	6.98700	0
19/01/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00300	0.00300	0
19/01/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	6.95400	7.03700	0
19/01/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00300	0.00300	0
19/01/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	7.00400	7.08700	0
19/01/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00300	0.00300	0
19/01/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	7.05400	7.13700	0
19/01/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00300	0.00300	0
19/01/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	7.10400	7.18700	0
19/01/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00300	0.00300	0
19/01/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	7.15400	7.23700	0
19/01/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00300	0.00200	0
19/01/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	7.20400	7.28600	0
19/01/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00300	0.00200	0
19/01/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	7.25400	7.33600	0
19/01/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00300	0.00200	0
19/01/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	7.30400	7.38600	0
19/01/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00200	0.00200	0
19/01/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	7.35300	7.43600	0
19/01/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00200	0.00200	0
19/01/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	7.40300	7.48600	0
19/01/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00200	0.00200	0
19/01/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	7.45300	7.53600	0
19/01/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00200	0.00200	0
19/01/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	7.50300	7.58600	0
19/01/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00200	0.00200	0
19/01/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	7.55300	7.63600	0
19/01/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00200	0.00200	0
19/01/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	7.60300	7.68600	0
19/01/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00200	0.00200	0
19/01/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	7.65300	7.73600	0
19/01/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00200	0.00200	0
19/01/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	7.70300	7.78600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00200	0.00200	0
19/01/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	7.75300	7.83600	0
19/01/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00200	0.00200	0
19/01/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	7.80300	7.88600	0
19/01/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00200	0.00200	0
19/01/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	7.85300	7.93600	0
19/01/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00200	0.00200	0
19/01/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	7.90300	7.98600	0
19/01/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00200	0.00200	0
19/01/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	7.95300	8.03600	0
19/01/2010	£ / R On 15-March-10	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	£ / R On 15-March-10	20.45	P	Foreign Exchange Future	8.20700	8.28900	0
19/01/2010	£ / R On 15-March-10	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	£ / R On 15-March-10	20.50	P	Foreign Exchange Future	8.25700	8.33900	0
19/01/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00200	0.00200	0
19/01/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	8.10300	8.18600	0
19/01/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00200	0.00100	0
19/01/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	8.15300	8.23500	0
19/01/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00200	0.00100	0
19/01/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	8.20300	8.28500	0
19/01/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	8.25200	8.33500	0
19/01/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	8.30200	8.38500	0
19/01/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	8.35200	8.43500	0
19/01/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	8.40200	8.48500	0
19/01/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	8.45200	8.53500	0
19/01/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	8.50200	8.58500	0
19/01/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	8.55200	8.63500	0
19/01/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	8.60200	8.68500	0
19/01/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	8.65200	8.73500	0
19/01/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	8.70200	8.78500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	8.75200	8.83500	0
19/01/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	8.80200	8.88500	0
19/01/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	8.85200	8.93500	0
19/01/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	8.90200	8.98500	0
19/01/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	8.95200	9.03500	0
19/01/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	9.00200	9.08500	0
19/01/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	9.05200	9.13500	0
19/01/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	9.10200	9.18500	0
19/01/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	9.15200	9.23500	0
19/01/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	9.20200	9.28500	0
19/01/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	9.25200	9.33500	0
19/01/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	9.30200	9.38500	0
19/01/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00100	0.00000	0
19/01/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	9.35200	9.43400	0
19/01/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00100	0.00000	0
19/01/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	9.40200	9.48400	0
19/01/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	9.45100	9.53400	0
19/01/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	9.50100	9.58400	0
19/01/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	9.55100	9.63400	0
19/01/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	9.60100	9.68400	0
19/01/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	9.65100	9.73400	0
19/01/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	9.70100	9.78400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	9.75100	9.83400	0
19/01/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	9.80100	9.88400	0
19/01/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	9.85100	9.93400	0
19/01/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	9.90100	9.98400	0
19/01/2010	¥ / R On 14-June-10			Foreign Exchange Future	0.08360	0.08360	0
19/01/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01403	0.01403	0
19/01/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00043	0.00043	0
19/01/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00695	0.00697	0
19/01/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00335	0.00337	0
19/01/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00345	0.00347	0
19/01/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00985	0.00987	0
19/01/2010	€ / R On 13-December-10			Foreign Exchange Future	11.23550	11.27020	150
19/01/2010	€ / R On 15-March-10	7.10	C	Foreign Exchange Future	3.59300	3.62500	0
19/01/2010	€ / R On 15-March-10	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	€ / R On 15-March-10	7.15	C	Foreign Exchange Future	3.54300	3.57500	0
19/01/2010	€ / R On 15-March-10	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	€ / R On 15-March-10	7.20	C	Foreign Exchange Future	3.49300	3.52500	0
19/01/2010	€ / R On 15-March-10	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	€ / R On 15-March-10	7.25	C	Foreign Exchange Future	3.44300	3.47500	0
19/01/2010	€ / R On 15-March-10	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	3.57800	3.61100	0
19/01/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00200	0.00200	0
19/01/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	3.52800	3.56100	0
19/01/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00200	0.00200	0
19/01/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	3.47800	3.51100	0
19/01/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00200	0.00200	0
19/01/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	3.42800	3.46100	0
19/01/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00200	0.00200	0
19/01/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	3.37800	3.41100	0
19/01/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00200	0.00200	0
19/01/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	3.32800	3.36100	0
19/01/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00200	0.00200	0
19/01/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	3.27800	3.31100	0
19/01/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00200	0.00200	0
19/01/2010	€ / R On 15-March-10	7.65	C	Foreign Exchange Future	3.04300	3.07500	0
19/01/2010	€ / 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
19/01/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	3.17800	3.21100	0
19/01/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00200	0.00200	0
19/01/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	3.12800	3.16200	0
19/01/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00200	0.00300	0
19/01/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	3.07900	3.11200	0
19/01/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00300	0.00300	0
19/01/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	3.39900	3.43400	0
19/01/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01400	0.01400	0
19/01/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	3.34900	3.38400	0
19/01/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01400	0.01400	0
19/01/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	3.30000	3.33500	0
19/01/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01500	0.01500	0
19/01/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	3.25000	3.28600	0
19/01/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01500	0.01600	0
19/01/2010	€ / R On 15-March-10	8.05	C	Foreign Exchange Future	2.64300	2.67500	0
19/01/2010	€ / R On 15-March-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	3.15200	3.18700	0
19/01/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01700	0.01700	0
19/01/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	2.73000	2.76300	0
19/01/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00400	0.00400	0
19/01/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	3.05300	3.08800	0
19/01/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01800	0.01800	0
19/01/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	3.00400	3.03900	0
19/01/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01900	0.01900	0
19/01/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	2.58100	2.61400	0
19/01/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00500	0.00500	0
19/01/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.53100	2.56400	0
19/01/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00500	0.00500	0
19/01/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	2.85700	2.89200	0
19/01/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.02200	0.02200	0
19/01/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	2.43200	2.46500	0
19/01/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00600	0.00600	0
19/01/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	2.38200	2.41500	0
19/01/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00600	0.00600	0
19/01/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	2.71100	2.74600	0
19/01/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02600	0.02600	0
19/01/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.28300	2.31600	0
19/01/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00700	0.00700	0
19/01/2010	€ / R On 15-March-10	8.65	C	Foreign Exchange Future	2.04300	2.07600	0
19/01/2010	€ / R On 15-March-10	8.65	P	Foreign Exchange Future	0.00000	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.18400	2.21700	0
19/01/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00800	0.00800	0
19/01/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.13500	2.16800	0
19/01/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00900	0.00900	0
19/01/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.08500	2.11800	0
19/01/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00900	0.00900	0
19/01/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	2.42000	2.45500	0
19/01/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.03500	0.03500	0
19/01/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	2.37200	2.40700	0
19/01/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.03700	0.03700	0
19/01/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	2.32400	2.35900	0
19/01/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.03900	0.03900	0
19/01/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	2.27600	2.31100	0
19/01/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.04100	0.04100	0
19/01/2010	€ / R On 15-March-10	9.05	C	Foreign Exchange Future	1.64500	1.67700	0
19/01/2010	€ / R On 15-March-10	9.05	P	Foreign Exchange Future	0.00200	0.00200	0
19/01/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	2.18100	2.21600	0
19/01/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.04600	0.04600	0
19/01/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	1.74300	1.77600	0
19/01/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.01700	0.01700	0
19/01/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	2.08600	2.12100	0
19/01/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.05100	0.05100	0
19/01/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	2.03800	2.07300	0
19/01/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.05300	0.05300	0
19/01/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.59800	1.63100	0
19/01/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.02200	0.02200	0
19/01/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.55000	1.58300	0
19/01/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.02400	0.02400	0
19/01/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	1.90300	1.93800	0
19/01/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.06800	0.06800	0
19/01/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.45400	1.48800	0
19/01/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.02800	0.02900	0
19/01/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.40700	1.44000	0
19/01/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.03100	0.03100	0
19/01/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	1.77200	1.80600	0
19/01/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.08700	0.08600	0
19/01/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.31300	1.34600	0
19/01/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.03700	0.03700	0
19/01/2010	€ / R On 15-March-10	9.65	C	Foreign Exchange Future	1.04900	1.08200	0
19/01/2010	€ / R On 15-March-10	9.65	P	Foreign Exchange Future	0.00600	0.00700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.22000	1.25300	0
19/01/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.04400	0.04400	0
19/01/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.17400	1.20700	0
19/01/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.04800	0.04800	0
19/01/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.12800	1.16100	0
19/01/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.05200	0.05200	0
19/01/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	1.51900	1.55300	0
19/01/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.13400	0.13300	0
19/01/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	1.47800	1.51200	0
19/01/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.14300	0.14200	0
19/01/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	1.43800	1.47200	0
19/01/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.15300	0.15200	0
19/01/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	1.39900	1.43200	0
19/01/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.16400	0.16200	0
19/01/2010	€ / R On 15-March-10	10.05	C	Foreign Exchange Future	0.67700	0.70900	0
19/01/2010	€ / R On 15-March-10	10.05	P	Foreign Exchange Future	0.03400	0.03400	0
19/01/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	1.32100	1.35500	0
19/01/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.18600	0.18500	0
19/01/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.84400	0.87200	0
19/01/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.11800	0.11300	0
19/01/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	1.24600	1.27900	0
19/01/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.21100	0.20900	0
19/01/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	1.20900	1.24200	0
19/01/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.22400	0.22200	0
19/01/2010	€ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.73700	0.76400	20
19/01/2010	€ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.16100	0.15500	271
19/01/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.70400	0.73000	0
19/01/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.17800	0.17100	0
19/01/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	1.11200	1.14300	0
19/01/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.27700	0.27300	0
19/01/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.64000	0.66500	0
19/01/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.21400	0.20600	0
19/01/2010	€ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.60900	0.63400	0
19/01/2010	€ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.23300	0.22500	0
19/01/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	1.02100	1.05100	0
19/01/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.33600	0.33100	0
19/01/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.55100	0.57500	0
19/01/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.27500	0.26600	0
19/01/2010	€ / R On 15-March-10	10.65	C	Foreign Exchange Future	0.25300	0.27200	0
19/01/2010	€ / R On 15-March-10	10.65	P	Foreign Exchange Future	0.21000	0.19700	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.49800	0.52100	0
19/01/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.32200	0.31200	0
19/01/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.47300	0.49500	0
19/01/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.34700	0.33600	0
19/01/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.44800	0.47000	0
19/01/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.37200	0.36100	0
19/01/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.85900	0.88600	0
19/01/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.47400	0.46600	0
19/01/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.83400	0.86100	0
19/01/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.49900	0.49100	0
19/01/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.81000	0.83600	0
19/01/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	0.52500	0.51600	0
19/01/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.78700	0.81300	0
19/01/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	0.55200	0.54300	0
19/01/2010	€ / R On 15-March-10	11.05	C	Foreign Exchange Future	0.11200	0.12600	0
19/01/2010	€ / R On 15-March-10	11.05	P	Foreign Exchange Future	0.46900	0.45100	0
19/01/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.74200	0.76700	0
19/01/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	0.60700	0.59700	0
19/01/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.31900	0.33400	0
19/01/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.59300	0.57500	0
19/01/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.70000	0.72400	0
19/01/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	0.66500	0.65400	0
19/01/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.68000	0.70300	0
19/01/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	0.69500	0.68300	0
19/01/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.27700	0.29100	25
19/01/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.70100	0.68200	0
19/01/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.26400	0.27800	0
19/01/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.73800	0.71900	0
19/01/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.62600	0.64800	0
19/01/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	0.79100	0.77800	0
19/01/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.24100	0.25300	0
19/01/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.81500	0.79400	0
19/01/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.23000	0.24200	0
19/01/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.85400	0.83300	0
19/01/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.57700	0.59700	0
19/01/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	0.89200	0.87700	0
19/01/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.21000	0.22100	0
19/01/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.93400	0.91200	0
19/01/2010	€ / R On 15-March-10	11.65	C	Foreign Exchange Future	0.03000	0.03900	0
19/01/2010	€ / R On 15-March-10	11.65	P	Foreign Exchange Future	0.98700	0.96400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.36700	0.38300	0
19/01/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	0.97600	0.95700	0
19/01/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.19200	0.20300	0
19/01/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	1.01600	0.99400	0
19/01/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.18400	0.19400	0
19/01/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	1.05800	1.03500	0
19/01/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.17600	0.18600	0
19/01/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	1.10000	1.07700	0
19/01/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.49200	0.51000	0
19/01/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.10700	1.09000	0
19/01/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.48000	0.49700	0
19/01/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.14500	1.12700	0
19/01/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.46800	0.48500	0
19/01/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.18300	1.16500	0
19/01/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.45600	0.47200	0
19/01/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.22100	1.20200	0
19/01/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.44400	0.46100	0
19/01/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	1.25900	1.24100	0
19/01/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.43300	0.44900	0
19/01/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	1.29800	1.27900	0
19/01/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.13100	0.13900	0
19/01/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.40500	1.38000	0
19/01/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.41200	0.42800	0
19/01/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	1.37700	1.35800	0
19/01/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.40200	0.41700	0
19/01/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	1.41700	1.39700	0
19/01/2010	€ / R On 15-March-10	12.35	C	Foreign Exchange Future	0.00600	0.01100	0
19/01/2010	€ / R On 15-March-10	12.35	P	Foreign Exchange Future	1.66300	1.63600	0
19/01/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.37400	0.38800	0
19/01/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	1.53900	1.51800	0
19/01/2010	€ / R On 15-March-10	12.50	C	Foreign Exchange Future	0.00500	0.00800	0
19/01/2010	€ / R On 15-March-10	12.50	P	Foreign Exchange Future	1.81200	1.78300	0
19/01/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.34800	0.36200	0
19/01/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	1.66300	1.64200	0
19/01/2010	€ / R On 15-March-10	12.60	C	Foreign Exchange Future	0.00400	0.00700	13,636
19/01/2010	€ / R On 15-March-10	12.60	P	Foreign Exchange Future	1.91100	1.88200	0
19/01/2010	€ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00300	0.00600	0
19/01/2010	€ / R On 15-March-10	12.70	P	Foreign Exchange Future	2.01000	1.98100	0
19/01/2010	€ / R On 15-March-10	12.75	C	Foreign Exchange Future	0.00300	0.00500	0
19/01/2010	€ / R On 15-March-10	12.75	P	Foreign Exchange Future	2.06000	2.03000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	€ / R On 15-March-10	12.80	C	Foreign Exchange Future	0.00300	0.00500	0
19/01/2010	€ / R On 15-March-10	12.80	P	Foreign Exchange Future	2.11000	2.08000	0
19/01/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.30400	0.31600	0
19/01/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	1.91900	1.89600	0
19/01/2010	€ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00200	0.00400	0
19/01/2010	€ / R On 15-March-10	12.90	P	Foreign Exchange Future	2.20900	2.17900	0
19/01/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.29100	0.30200	0
19/01/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	2.00600	1.98200	0
19/01/2010	€ / R On 15-March-10	13.00	C	Foreign Exchange Future	0.00200	0.00300	0
19/01/2010	€ / R On 15-March-10	13.00	P	Foreign Exchange Future	2.30900	2.27800	0
19/01/2010	€ / R On 15-March-10	13.05	C	Foreign Exchange Future	0.00200	0.00300	0
19/01/2010	€ / R On 15-March-10	13.05	P	Foreign Exchange Future	2.35900	2.32800	0
19/01/2010	€ / R On 15-March-10	13.10	C	Foreign Exchange Future	0.00200	0.00300	0
19/01/2010	€ / R On 15-March-10	13.10	P	Foreign Exchange Future	2.40900	2.37800	0
19/01/2010	€ / R On 15-March-10	13.15	C	Foreign Exchange Future	0.00100	0.00300	0
19/01/2010	€ / R On 15-March-10	13.15	P	Foreign Exchange Future	2.45800	2.42800	0
19/01/2010	€ / R On 15-March-10	13.20	C	Foreign Exchange Future	0.00100	0.00200	0
19/01/2010	€ / R On 15-March-10	13.20	P	Foreign Exchange Future	2.50800	2.47700	0
19/01/2010	€ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00100	0.00200	0
19/01/2010	€ / R On 15-March-10	13.25	P	Foreign Exchange Future	2.55800	2.52700	0
19/01/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.05300	0.05700	0
19/01/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.47700	2.44800	0
19/01/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.05100	0.05500	0
19/01/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.52500	2.49600	0
19/01/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.04900	0.05300	0
19/01/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.57300	2.54400	0
19/01/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.04700	0.05100	0
19/01/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.62100	2.59200	0
19/01/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.04500	0.04900	0
19/01/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.66900	2.64000	0
19/01/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.04300	0.04700	0
19/01/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.71700	2.68800	0
19/01/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.04100	0.04500	0
19/01/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.76500	2.73600	0
19/01/2010	€ / R On 15-March-10	13.65	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	€ / R On 15-March-10	13.65	P	Foreign Exchange Future	2.95800	2.92600	0
19/01/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.03800	0.04200	0
19/01/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.86200	2.83300	0
19/01/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.03700	0.04000	0
19/01/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.91100	2.88100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.03500	0.03900	0
19/01/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.95900	2.93000	0
19/01/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.19900	0.20600	0
19/01/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	2.81400	2.78600	0
19/01/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.19500	0.20200	0
19/01/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	2.86000	2.83200	0
19/01/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.19100	0.19800	0
19/01/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	2.90600	2.87800	0
19/01/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.18700	0.19400	0
19/01/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	2.95200	2.92400	0
19/01/2010	€ / R On 15-March-10	14.05	C	Foreign Exchange Future	0.00000	0.00100	0
19/01/2010	€ / R On 15-March-10	14.05	P	Foreign Exchange Future	3.35700	3.32600	0
19/01/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.18000	0.18700	0
19/01/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	3.04500	3.01700	0
19/01/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.02700	0.03000	0
19/01/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	3.30100	3.27100	0
19/01/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.17300	0.18000	0
19/01/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	3.13800	3.11000	0
19/01/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.17000	0.17600	0
19/01/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	3.18500	3.15600	0
19/01/2010	€ / R On 15-March-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	€ / R On 15-March-10	14.35	P	Foreign Exchange Future	3.65700	3.62500	0
19/01/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.16000	0.16700	0
19/01/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	3.32500	3.29700	0
19/01/2010	€ / R On 15-March-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	€ / R On 15-March-10	14.50	P	Foreign Exchange Future	3.80700	3.77500	0
19/01/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.15200	0.15800	0
19/01/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	3.46700	3.43800	0
19/01/2010	€ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	€ / R On 15-March-10	14.70	P	Foreign Exchange Future	4.00700	3.97500	0
19/01/2010	€ / R On 15-March-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	€ / R On 15-March-10	14.75	P	Foreign Exchange Future	4.05700	4.02500	0
19/01/2010	€ / R On 15-March-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	€ / R On 15-March-10	14.80	P	Foreign Exchange Future	4.10700	4.07500	0
19/01/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.13700	0.14200	0
19/01/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	3.75200	3.72200	0
19/01/2010	€ / R On 15-March-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	€ / R On 15-March-10	14.90	P	Foreign Exchange Future	4.20700	4.17500	0
19/01/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.13200	0.13800	0
19/01/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	3.84700	3.81800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	€ / R On 15-March-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	€ / R On 15-March-10	15.00	P	Foreign Exchange Future	4.30700	4.27500	0
19/01/2010	€ / R On 15-March-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	€ / R On 15-March-10	15.05	P	Foreign Exchange Future	4.35700	4.32500	0
19/01/2010	€ / R On 15-March-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	€ / R On 15-March-10	15.10	P	Foreign Exchange Future	4.40700	4.37500	0
19/01/2010	€ / R On 15-March-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	€ / R On 15-March-10	15.15	P	Foreign Exchange Future	4.45700	4.42500	0
19/01/2010	€ / R On 15-March-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	€ / R On 15-March-10	15.20	P	Foreign Exchange Future	4.50700	4.47500	0
19/01/2010	€ / R On 15-March-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	€ / R On 15-March-10	15.25	P	Foreign Exchange Future	4.55700	4.52500	0
19/01/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.01000	0.01100	0
19/01/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.43400	4.40200	0
19/01/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00900	0.01100	0
19/01/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.48300	4.45200	0
19/01/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00900	0.01000	0
19/01/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.53300	4.50100	0
19/01/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00800	0.01000	0
19/01/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.58200	4.55100	0
19/01/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00800	0.00900	0
19/01/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.63200	4.60000	0
19/01/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00700	0.00900	0
19/01/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.68100	4.65000	0
19/01/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00700	0.00800	0
19/01/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.73100	4.69900	0
19/01/2010	€ / R On 15-March-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	€ / R On 15-March-10	15.65	P	Foreign Exchange Future	4.95700	4.92500	0
19/01/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00600	0.00700	0
19/01/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.83000	4.79800	0
19/01/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00600	0.00700	0
19/01/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.88000	4.84800	0
19/01/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00600	0.00600	0
19/01/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.93000	4.89700	0
19/01/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.09700	0.10100	0
19/01/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	4.71200	4.68100	0
19/01/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.09500	0.09900	0
19/01/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	4.76000	4.72900	0
19/01/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.09400	0.09800	0
19/01/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	4.80900	4.77800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.09200	0.09600	0
19/01/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	4.85700	4.82600	0
19/01/2010	€ / R On 15-March-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	€ / R On 15-March-10	16.05	P	Foreign Exchange Future	5.35700	5.32500	0
19/01/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.08900	0.09300	0
19/01/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	4.95400	4.92300	0
19/01/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00400	0.00400	0
19/01/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	5.27800	5.24500	0
19/01/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.08600	0.09000	0
19/01/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	5.05100	5.02000	0
19/01/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.08500	0.08800	0
19/01/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	5.10000	5.06800	0
19/01/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.08100	0.08400	0
19/01/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	5.24600	5.21400	0
19/01/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.07700	0.08100	0
19/01/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	5.39200	5.36100	0
19/01/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.07000	0.07400	0
19/01/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	5.68500	5.65400	0
19/01/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.06800	0.07200	0
19/01/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	5.78300	5.75200	0
19/01/2010	€ / R On 15-March-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	€ / R On 15-March-10	17.10	P	Foreign Exchange Future	6.40700	6.37500	0
19/01/2010	€ / R On 15-March-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	€ / R On 15-March-10	17.15	P	Foreign Exchange Future	6.45700	6.42500	0
19/01/2010	€ / R On 15-March-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	€ / R On 15-March-10	17.20	P	Foreign Exchange Future	6.50700	6.47500	0
19/01/2010	€ / R On 15-March-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	€ / R On 15-March-10	17.25	P	Foreign Exchange Future	6.55700	6.52500	0
19/01/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.42500	6.39200	0
19/01/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.47500	6.44200	0
19/01/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.52500	6.49200	0
19/01/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.57500	6.54200	0
19/01/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.62500	6.59200	0
19/01/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.67500	6.64200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.72500	6.69200	0
19/01/2010	€ / R On 15-March-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	€ / R On 15-March-10	17.65	P	Foreign Exchange Future	6.95700	6.92500	0
19/01/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.82500	6.79200	0
19/01/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.87500	6.84200	0
19/01/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.92500	6.89200	0
19/01/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.05100	0.05300	0
19/01/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	6.66600	6.63300	0
19/01/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.05000	0.05300	0
19/01/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	6.71500	6.68300	0
19/01/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.04900	0.05200	0
19/01/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	6.76400	6.73200	0
19/01/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.04800	0.05100	0
19/01/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	6.81300	6.78100	0
19/01/2010	€ / R On 15-March-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	€ / R On 15-March-10	18.05	P	Foreign Exchange Future	7.35700	7.32500	0
19/01/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.04700	0.04900	0
19/01/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	6.91200	6.87900	0
19/01/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	7.27500	7.24200	0
19/01/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.04500	0.04800	0
19/01/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	7.01000	6.97800	0
19/01/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.04400	0.04700	0
19/01/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	7.05900	7.02700	0
19/01/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.04200	0.04500	0
19/01/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	7.20700	7.17500	0
19/01/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.04000	0.04300	0
19/01/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	7.35500	7.32300	0
19/01/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.03600	0.03900	0
19/01/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	7.65100	7.61900	0
19/01/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.03500	0.03800	0
19/01/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	7.75000	7.71800	0
19/01/2010	€ / R On 15-March-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	€ / R On 15-March-10	19.10	P	Foreign Exchange Future	8.40700	8.37500	0
19/01/2010	€ / R On 15-March-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	€ / R On 15-March-10	19.15	P	Foreign Exchange Future	8.45700	8.42500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	€ / R On 15-March-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	€ / R On 15-March-10	19.20	P	Foreign Exchange Future	8.50700	8.47500	0
19/01/2010	€ / R On 15-March-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	€ / R On 15-March-10	19.25	P	Foreign Exchange Future	8.55700	8.52500	0
19/01/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.42400	8.39100	0
19/01/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.47400	8.44100	0
19/01/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.52400	8.49100	0
19/01/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.57400	8.54100	0
19/01/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.62400	8.59100	0
19/01/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.67400	8.64100	0
19/01/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.72400	8.69100	0
19/01/2010	€ / R On 15-March-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	€ / R On 15-March-10	19.65	P	Foreign Exchange Future	8.95700	8.92500	0
19/01/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.82400	8.79100	0
19/01/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.87400	8.84100	0
19/01/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.92400	8.89100	0
19/01/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.02400	0.02600	0
19/01/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	8.63900	8.60600	0
19/01/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.02300	0.02500	0
19/01/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	8.68800	8.65500	0
19/01/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.02300	0.02400	0
19/01/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	8.73800	8.70400	0
19/01/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.02200	0.02400	0
19/01/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	8.78700	8.75400	0
19/01/2010	€ / R On 15-March-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	€ / R On 15-March-10	20.05	P	Foreign Exchange Future	9.35700	9.32500	0
19/01/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.02100	0.02300	0
19/01/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	8.88600	8.85300	0
19/01/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	9.27400	9.24100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.02000	0.02200	0
19/01/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	8.98500	8.95200	0
19/01/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.02000	0.02100	0
19/01/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	9.03500	9.00100	0
19/01/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.01800	0.02000	0
19/01/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	9.18300	9.15000	0
19/01/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.01700	0.01800	0
19/01/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	9.33200	9.29800	0
19/01/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.01400	0.01600	0
19/01/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	9.62900	9.59600	0
19/01/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.01400	0.01500	0
19/01/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	9.72900	9.69500	0
19/01/2010	AU\$ / R On 13-September-10			Foreign Exchange Future	6.94270	6.96360	60
19/01/2010	AU\$ / R On 15-March-10	2.40	C	Foreign Exchange Future	4.45500	4.47600	0
19/01/2010	AU\$ / R On 15-March-10	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 15-March-10	2.45	C	Foreign Exchange Future	4.40500	4.42600	0
19/01/2010	AU\$ / R On 15-March-10	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.40200	4.42300	0
19/01/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.35200	4.37300	0
19/01/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.30200	4.32300	0
19/01/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.25200	4.27300	0
19/01/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 15-March-10	2.70	C	Foreign Exchange Future	4.15500	4.17600	0
19/01/2010	AU\$ / R On 15-March-10	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	4.15200	4.17300	0
19/01/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	4.10200	4.12300	0
19/01/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	4.05200	4.07300	0
19/01/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	4.00200	4.02300	0
19/01/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.95200	3.97300	0
19/01/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.90200	3.92300	0
19/01/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.85200	3.87300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.80200	3.82300	0
19/01/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.75200	3.77300	0
19/01/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.70200	3.72300	0
19/01/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.65200	3.67300	0
19/01/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	3.45500	3.47600	0
19/01/2010	AU\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	3.40500	3.42600	0
19/01/2010	AU\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.40200	3.42300	0
19/01/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.35200	3.37300	0
19/01/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.30200	3.32300	0
19/01/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.25200	3.27300	0
19/01/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 15-March-10	3.70	C	Foreign Exchange Future	3.15500	3.17600	0
19/01/2010	AU\$ / R On 15-March-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	3.15200	3.17300	0
19/01/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	3.10200	3.12300	0
19/01/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	3.05200	3.07300	0
19/01/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	3.00200	3.02300	0
19/01/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.95200	2.97300	0
19/01/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.90200	2.92300	0
19/01/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.85200	2.87300	0
19/01/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.80200	2.82300	0
19/01/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.75200	2.77300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.70200	2.72300	0
19/01/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.65200	2.67300	0
19/01/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 15-March-10	4.40	C	Foreign Exchange Future	2.45500	2.47600	0
19/01/2010	AU\$ / R On 15-March-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 15-March-10	4.45	C	Foreign Exchange Future	2.40500	2.42600	0
19/01/2010	AU\$ / R On 15-March-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.40300	2.42400	0
19/01/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.35300	2.37400	0
19/01/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.30300	2.32400	0
19/01/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.25300	2.27400	0
19/01/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	AU\$ / R On 15-March-10	4.70	C	Foreign Exchange Future	2.15500	2.17600	0
19/01/2010	AU\$ / R On 15-March-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	2.15300	2.17500	0
19/01/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00100	0.00200	0
19/01/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	2.10400	2.12500	0
19/01/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00200	0.00200	0
19/01/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	2.05400	2.07500	0
19/01/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00200	0.00200	0
19/01/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	2.00400	2.02500	0
19/01/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00200	0.00200	0
19/01/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.95400	1.97500	0
19/01/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00200	0.00200	0
19/01/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.90500	1.92600	0
19/01/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00300	0.00300	0
19/01/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.85500	1.87600	0
19/01/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00300	0.00300	0
19/01/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.80500	1.82600	0
19/01/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00300	0.00300	0
19/01/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.75500	1.77700	0
19/01/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00300	0.00400	0
19/01/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.70600	1.72700	0
19/01/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00400	0.00400	0
19/01/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.65600	1.67700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00400	0.00400	0
19/01/2010	AU\$ / R On 15-March-10	5.40	C	Foreign Exchange Future	1.45600	1.47700	0
19/01/2010	AU\$ / R On 15-March-10	5.40	P	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	AU\$ / R On 15-March-10	5.45	C	Foreign Exchange Future	1.40600	1.42700	0
19/01/2010	AU\$ / R On 15-March-10	5.45	P	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.40900	1.43000	0
19/01/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00700	0.00700	0
19/01/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.35900	1.38000	0
19/01/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00700	0.00700	0
19/01/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.31000	1.33100	0
19/01/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00800	0.00800	0
19/01/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.26100	1.28200	0
19/01/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00900	0.00900	0
19/01/2010	AU\$ / R On 15-March-10	5.70	C	Foreign Exchange Future	1.15700	1.17800	0
19/01/2010	AU\$ / R On 15-March-10	5.70	P	Foreign Exchange Future	0.00200	0.00200	0
19/01/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	1.16300	1.18400	0
19/01/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.01100	0.01100	0
19/01/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	1.11400	1.13500	0
19/01/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.01200	0.01200	0
19/01/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	1.06500	1.08600	0
19/01/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.01300	0.01300	0
19/01/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	1.01600	1.03700	0
19/01/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.01400	0.01400	0
19/01/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.97000	0.99100	0
19/01/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.01800	0.01800	0
19/01/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.92400	0.94500	0
19/01/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.02200	0.02200	0
19/01/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.87900	0.90000	0
19/01/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.02700	0.02700	0
19/01/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.83500	0.85600	0
19/01/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.03300	0.03300	0
19/01/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.79200	0.81200	0
19/01/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.04000	0.03900	0
19/01/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.75000	0.77000	0
19/01/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.04800	0.04700	0
19/01/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.70900	0.72800	0
19/01/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.05700	0.05500	0
19/01/2010	AU\$ / R On 15-March-10	6.30	C	Foreign Exchange Future	0.58200	0.60200	0
19/01/2010	AU\$ / R On 15-March-10	6.30	P	Foreign Exchange Future	0.02700	0.02600	0
19/01/2010	AU\$ / R On 15-March-10	6.35	C	Foreign Exchange Future	0.53800	0.55700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	AU\$ / R On 15-March-10	6.35	P	Foreign Exchange Future	0.03300	0.03100	0
19/01/2010	AU\$ / R On 15-March-10	6.40	C	Foreign Exchange Future	0.49500	0.51400	0
19/01/2010	AU\$ / R On 15-March-10	6.40	P	Foreign Exchange Future	0.04000	0.03800	0
19/01/2010	AU\$ / R On 15-March-10	6.45	C	Foreign Exchange Future	0.45300	0.47100	0
19/01/2010	AU\$ / R On 15-March-10	6.45	P	Foreign Exchange Future	0.04800	0.04500	0
19/01/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.52200	0.53800	0
19/01/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.12000	0.11500	0
19/01/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.48900	0.50400	0
19/01/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.13700	0.13100	0
19/01/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.45700	0.47200	0
19/01/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.15500	0.14900	0
19/01/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.42700	0.44000	0
19/01/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.17500	0.16700	0
19/01/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.39700	0.41000	0
19/01/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.19500	0.18700	0
19/01/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.37000	0.38200	0
19/01/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.21800	0.20900	0
19/01/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.34400	0.35500	0
19/01/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.24200	0.23200	0
19/01/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.31900	0.32900	0
19/01/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.26700	0.25600	0
19/01/2010	AU\$ / R On 14-June-10	6.90	C	Foreign Exchange Future	0.29600	0.30500	0
19/01/2010	AU\$ / R On 14-June-10	6.90	P	Foreign Exchange Future	0.29400	0.28200	0
19/01/2010	AU\$ / R On 13-September-10	6.91	C	Foreign Exchange Future	0.39900	0.40800	0
19/01/2010	AU\$ / R On 13-September-10	6.91	P	Foreign Exchange Future	0.36300	0.35100	0
19/01/2010	AU\$ / R On 14-June-10	6.95	C	Foreign Exchange Future	0.27600	0.28500	0
19/01/2010	AU\$ / R On 14-June-10	6.95	P	Foreign Exchange Future	0.32400	0.31200	0
19/01/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.25800	0.26600	0
19/01/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.35600	0.34300	0
19/01/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.24100	0.24800	0
19/01/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.38900	0.37500	0
19/01/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.22500	0.23200	0
19/01/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.42300	0.40900	0
19/01/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.21000	0.21700	0
19/01/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.45800	0.44400	0
19/01/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.19600	0.20300	0
19/01/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.49400	0.48000	0
19/01/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.18300	0.18900	0
19/01/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.53100	0.51600	0
19/01/2010	AU\$ / R On 15-March-10	8.40	C	Foreign Exchange Future	0.00300	0.00400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	AU\$ / R On 15-March-10	8.40	P	Foreign Exchange Future	1.54800	1.52800	0
19/01/2010	AU\$ / R On 15-March-10	8.45	C	Foreign Exchange Future	0.00300	0.00300	0
19/01/2010	AU\$ / R On 15-March-10	8.45	P	Foreign Exchange Future	1.59800	1.57700	0
19/01/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.04300	0.04500	0
19/01/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.64100	1.62200	0
19/01/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.04100	0.04300	0
19/01/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.68900	1.67000	0
19/01/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.03900	0.04100	0
19/01/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.73700	1.71800	0
19/01/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.03800	0.03900	0
19/01/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.78600	1.76600	0
19/01/2010	AU\$ / R On 15-March-10	8.70	C	Foreign Exchange Future	0.00200	0.00200	0
19/01/2010	AU\$ / R On 15-March-10	8.70	P	Foreign Exchange Future	1.84700	1.82600	0
19/01/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.03500	0.03600	0
19/01/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.88300	1.86300	0
19/01/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.03300	0.03400	0
19/01/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.93100	1.91100	0
19/01/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.03200	0.03300	0
19/01/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.98000	1.96000	0
19/01/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.03100	0.03200	0
19/01/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.02900	2.00900	0
19/01/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.02800	0.03000	0
19/01/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.07600	2.05700	0
19/01/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.02700	0.02700	0
19/01/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.12500	2.10400	0
19/01/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.02500	0.02600	0
19/01/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.17300	2.15300	0
19/01/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.02300	0.02400	0
19/01/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.22100	2.20100	0
19/01/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.02100	0.02200	0
19/01/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.26900	2.24900	0
19/01/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.02000	0.02100	0
19/01/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.31800	2.29800	0
19/01/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.01900	0.01900	0
19/01/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.36700	2.34600	0
19/01/2010	AU\$ / R On 15-March-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 15-March-10	10.40	P	Foreign Exchange Future	3.54500	3.52400	0
19/01/2010	AU\$ / R On 15-March-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 15-March-10	10.45	P	Foreign Exchange Future	3.59500	3.57400	0
19/01/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00300	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.60100	3.58000	0
19/01/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00300	0.00300	0
19/01/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.65100	3.63000	0
19/01/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00300	0.00300	0
19/01/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.70100	3.68000	0
19/01/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00300	0.00300	0
19/01/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.75100	3.73000	0
19/01/2010	AU\$ / R On 15-March-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 15-March-10	10.70	P	Foreign Exchange Future	3.84500	3.82400	0
19/01/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00200	0.00200	0
19/01/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.85000	3.82900	0
19/01/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00200	0.00200	0
19/01/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.90000	3.87900	0
19/01/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00200	0.00200	0
19/01/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	3.95000	3.92900	0
19/01/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00200	0.00200	0
19/01/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	4.00000	3.97900	0
19/01/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00200	0.00200	0
19/01/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.05000	4.02900	0
19/01/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00200	0.00200	0
19/01/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.10000	4.07900	0
19/01/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00200	0.00200	0
19/01/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.15000	4.12900	0
19/01/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00200	0.00200	0
19/01/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.20000	4.17900	0
19/01/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.24900	4.22800	0
19/01/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.29900	4.27800	0
19/01/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.34900	4.32800	0
19/01/2010	AU\$ / R On 15-March-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 15-March-10	12.40	P	Foreign Exchange Future	5.54500	5.52400	0
19/01/2010	AU\$ / R On 15-March-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 15-March-10	12.45	P	Foreign Exchange Future	5.59500	5.57400	0
19/01/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.59900	5.57800	0
19/01/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00100	0.00100	0
19/01/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.64900	5.62800	0
19/01/2010	AU\$ / R On 14-June-10	12.60	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
19/01/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.69800	5.67800	0
19/01/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.74800	5.72700	0
19/01/2010	AU\$ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 15-March-10	12.70	P	Foreign Exchange Future	5.84500	5.82400	0
19/01/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.84800	5.82700	0
19/01/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.89800	5.87700	0
19/01/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	5.94800	5.92700	0
19/01/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	5.99800	5.97700	0
19/01/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.04800	6.02700	0
19/01/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.09800	6.07700	0
19/01/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.14800	6.12700	0
19/01/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.19800	6.17700	0
19/01/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.24800	6.22700	0
19/01/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.29800	6.27700	0
19/01/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.34800	6.32700	0
19/01/2010	AU\$ / R On 15-March-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 15-March-10	14.40	P	Foreign Exchange Future	7.54500	7.52400	0
19/01/2010	AU\$ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 15-March-10	14.45	P	Foreign Exchange Future	7.59500	7.57400	0
19/01/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.59800	7.57700	0
19/01/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.64800	7.62700	0
19/01/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.69800	7.67700	0
19/01/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.74800	7.72700	0
19/01/2010	AU\$ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2010	AU\$ / R On 15-March-10	14.70	P	Foreign Exchange Future	7.84500	7.82400	0
19/01/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.84800	7.82700	0
19/01/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.89800	7.87700	0
19/01/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	7.94800	7.92700	0
19/01/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	7.99800	7.97700	0
19/01/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.04800	8.02700	0
19/01/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.09800	8.07700	0
19/01/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.14800	8.12700	0
19/01/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.19800	8.17700	0
19/01/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.24800	8.22700	0
19/01/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.29800	8.27700	0
19/01/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
19/01/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.34800	8.32700	0
20/01/2010	\$ / R On 13-December-10			Foreign Exchange Future	7.96020	7.87560	493
20/01/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.91000	4.82600	0
20/01/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	4.16100	4.08200	0
20/01/2010	\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	4.11100	4.03200	0
20/01/2010	\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.19400	4.11200	0
20/01/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	\$ / R On 15-March-10	3.55	C	Foreign Exchange Future	4.01100	3.93200	0
20/01/2010	\$ / R On 15-March-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	4.09400	4.01200	0
20/01/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	4.04400	3.96200	0
20/01/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.12700	4.04400	0
20/01/2010	\$ / R On 13-September-10	3.70	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
20/01/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	4.07700	3.99400	0
20/01/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00100	0.00000	0
20/01/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	4.02700	3.94400	0
20/01/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00100	0.00000	0
20/01/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	4.11100	4.02700	0
20/01/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	4.06100	3.97700	0
20/01/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	4.01200	3.92700	0
20/01/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00200	0.00100	0
20/01/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.96200	3.87700	0
20/01/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00200	0.00100	0
20/01/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.91200	3.82700	0
20/01/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00200	0.00100	0
20/01/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.86200	3.77800	0
20/01/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00200	0.00200	0
20/01/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.81200	3.72800	0
20/01/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00200	0.00200	0
20/01/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.76200	3.67800	0
20/01/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00200	0.00200	0
20/01/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.71300	3.62800	0
20/01/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00300	0.00200	0
20/01/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.66300	3.57800	0
20/01/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00300	0.00200	0
20/01/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.61300	3.52900	0
20/01/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00300	0.00300	0
20/01/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.56300	3.47900	0
20/01/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00300	0.00300	0
20/01/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.51300	3.42900	0
20/01/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00300	0.00300	0
20/01/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.46400	3.37900	0
20/01/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00400	0.00300	0
20/01/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.14400	3.06300	0
20/01/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00100	0
20/01/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	3.09400	3.01300	0
20/01/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00100	0
20/01/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	3.04400	2.96300	0
20/01/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00100	0
20/01/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.12900	3.04600	0
20/01/2010	\$ / R On 13-September-10	4.70	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
20/01/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	3.07900	2.99600	0
20/01/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00300	0.00200	0
20/01/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	3.02900	2.94600	0
20/01/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00300	0.00200	0
20/01/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.11600	3.03200	0
20/01/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00600	0.00600	0
20/01/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	3.06600	2.98200	0
20/01/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00600	0.00600	0
20/01/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	3.01700	2.93300	0
20/01/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00700	0.00700	0
20/01/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.96700	2.88300	0
20/01/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00700	0.00700	0
20/01/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.91800	2.83300	0
20/01/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00800	0.00700	0
20/01/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.86800	2.78400	0
20/01/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00800	0.00800	0
20/01/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.81800	2.73400	0
20/01/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00800	0.00800	0
20/01/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.76900	2.68500	0
20/01/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00900	0.00900	0
20/01/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.71900	2.63500	0
20/01/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00900	0.00900	0
20/01/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.67000	2.58500	0
20/01/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.01000	0.00900	0
20/01/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.62000	2.53600	0
20/01/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.01000	0.01000	0
20/01/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.57100	2.48700	0
20/01/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.01100	0.01100	0
20/01/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.52200	2.43700	0
20/01/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.01200	0.01100	0
20/01/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.47200	2.38800	0
20/01/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.01200	0.01200	0
20/01/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.14700	2.06600	0
20/01/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00300	0.00400	0
20/01/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	2.09700	2.01600	0
20/01/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00300	0.00400	0
20/01/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	2.04800	1.96700	0
20/01/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00400	0.00500	0
20/01/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.13500	2.05300	0
20/01/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00900	0.00900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	2.08600	2.00400	0
20/01/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.01000	0.01000	0
20/01/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	2.03700	1.95500	0
20/01/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.01100	0.01100	0
20/01/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.12800	2.04300	0
20/01/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.01800	0.01700	0
20/01/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	2.07800	1.99500	0
20/01/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.01800	0.01900	0
20/01/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	2.02900	1.94700	0
20/01/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01900	0.02100	0
20/01/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.98200	1.90000	0
20/01/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.02200	0.02400	0
20/01/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.93400	1.85300	0
20/01/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.02400	0.02700	0
20/01/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.88700	1.80600	0
20/01/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.02700	0.03000	0
20/01/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.84000	1.75900	0
20/01/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.03000	0.03300	0
20/01/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.79400	1.71300	0
20/01/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.03400	0.03700	0
20/01/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.74700	1.66700	0
20/01/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.03700	0.04100	0
20/01/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.70100	1.62100	0
20/01/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.04100	0.04500	0
20/01/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.65600	1.57600	0
20/01/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.04600	0.05000	0
20/01/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.61000	1.53100	0
20/01/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.05000	0.05500	0
20/01/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.56500	1.48700	0
20/01/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.05500	0.06100	0
20/01/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.52100	1.44300	0
20/01/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.06100	0.06700	0
20/01/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.17000	1.09100	0
20/01/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.02600	0.02900	0
20/01/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.12200	1.04400	0
20/01/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.02800	0.03200	0
20/01/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	1.07500	1.00000	0
20/01/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.03100	0.03800	0
20/01/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.19100	1.11700	0
20/01/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.06500	0.07300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.14700	1.07300	0
20/01/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.07100	0.07900	0
20/01/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	1.10400	1.03400	0
20/01/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.07800	0.09000	0
20/01/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.22200	1.14900	0
20/01/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.11200	0.12300	0
20/01/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.18100	1.11200	0
20/01/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.12100	0.13600	0
20/01/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	1.14100	1.07600	0
20/01/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.13100	0.15000	0
20/01/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	1.10500	1.04000	0
20/01/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.14500	0.16400	0
20/01/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	1.06900	1.00600	0
20/01/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.15900	0.18000	0
20/01/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	1.03400	0.97200	0
20/01/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.17400	0.19600	0
20/01/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	0.99900	0.93900	0
20/01/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.18900	0.21300	0
20/01/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.96600	0.90700	0
20/01/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.20600	0.23100	0
20/01/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.93300	0.87600	0
20/01/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.22300	0.25000	0
20/01/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.90200	0.84600	0
20/01/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.24200	0.27000	0
20/01/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.87100	0.81600	0
20/01/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.26100	0.29000	0
20/01/2010	\$ / R On 13-December-10	7.40	C	Foreign Exchange Future	0.84100	0.78800	0
20/01/2010	\$ / R On 13-December-10	7.40	P	Foreign Exchange Future	0.28100	0.31200	0
20/01/2010	\$ / R On 13-December-10	7.45	C	Foreign Exchange Future	0.81200	0.76000	0
20/01/2010	\$ / R On 13-December-10	7.45	P	Foreign Exchange Future	0.30200	0.33400	0
20/01/2010	\$ / R On 13-December-10	7.50	C	Foreign Exchange Future	0.78400	0.73300	0
20/01/2010	\$ / R On 13-December-10	7.50	P	Foreign Exchange Future	0.32400	0.35700	0
20/01/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.42100	0.37700	0
20/01/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.27700	0.31500	0
20/01/2010	\$ / R On 14-June-10	7.60	C	Foreign Exchange Future	0.39600	0.35400	390
20/01/2010	\$ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.30200	0.34200	130
20/01/2010	\$ / R On 14-June-10	7.65	C	Foreign Exchange Future	0.37200	0.33400	100
20/01/2010	\$ / R On 14-June-10	7.65	P	Foreign Exchange Future	0.32800	0.37200	0
20/01/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.52100	0.48000	0
20/01/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.39500	0.43600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.49700	0.45900	0
20/01/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.42100	0.46500	0
20/01/2010	\$ / R On 13-September-10	7.80	C	Foreign Exchange Future	0.47500	0.44000	0
20/01/2010	\$ / R On 13-September-10	7.80	P	Foreign Exchange Future	0.44900	0.49600	0
20/01/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.60900	0.56800	0
20/01/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.49900	0.54200	0
20/01/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.58700	0.54900	0
20/01/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.52700	0.57300	0
20/01/2010	\$ / R On 13-December-10	7.95	C	Foreign Exchange Future	0.56600	0.53100	0
20/01/2010	\$ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.55600	0.60500	0
20/01/2010	\$ / R On 13-December-10	8.00	C	Foreign Exchange Future	0.54700	0.51300	0
20/01/2010	\$ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.58700	0.63700	0
20/01/2010	\$ / R On 13-December-10	8.05	C	Foreign Exchange Future	0.52900	0.49600	0
20/01/2010	\$ / R On 13-December-10	8.05	P	Foreign Exchange Future	0.61900	0.67000	0
20/01/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.51100	0.48000	0
20/01/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.65100	0.70400	0
20/01/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.49500	0.46400	4,400
20/01/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.68500	0.73800	0
20/01/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.47900	0.44900	0
20/01/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.71900	0.77300	0
20/01/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.46300	0.43500	0
20/01/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.75300	0.80900	0
20/01/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.44800	0.42100	0
20/01/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.78800	0.84500	0
20/01/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.43400	0.40800	0
20/01/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.82400	0.88200	0
20/01/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.42000	0.39500	0
20/01/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.86000	0.91900	0
20/01/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.40700	0.38200	0
20/01/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.89700	0.95600	0
20/01/2010	\$ / R On 13-December-10	8.50	C	Foreign Exchange Future	0.39400	0.37100	0
20/01/2010	\$ / R On 13-December-10	8.50	P	Foreign Exchange Future	0.93400	0.99500	0
20/01/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.38200	0.35900	0
20/01/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.97200	1.03300	0
20/01/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.37000	0.34800	117
20/01/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.01000	1.07200	0
20/01/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.12500	0.11500	0
20/01/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.08100	1.15300	0
20/01/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.23200	0.21700	3,000
20/01/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.10600	1.17300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.11400	0.10400	0
20/01/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.17000	1.24200	0
20/01/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.10800	0.10000	0
20/01/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.21400	1.28800	0
20/01/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.10300	0.09500	0
20/01/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.25900	1.33300	0
20/01/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.09900	0.09100	0
20/01/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.30500	1.37900	0
20/01/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.09400	0.08700	0
20/01/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.35000	1.42500	0
20/01/2010	\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.09000	0.08300	0
20/01/2010	\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	1.39600	1.47100	0
20/01/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.28300	0.26800	0
20/01/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.37300	1.44200	0
20/01/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.27500	0.26000	330
20/01/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.41500	1.48400	0
20/01/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.17000	0.16000	0
20/01/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.49400	1.56600	0
20/01/2010	\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.07600	0.07100	21,795
20/01/2010	\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	1.58200	1.65900	0
20/01/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.07300	0.06800	0
20/01/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.62900	1.70600	0
20/01/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.15400	0.14500	0
20/01/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.62800	1.70100	0
20/01/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.06700	0.06300	0
20/01/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.72300	1.80100	0
20/01/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.06500	0.06000	26,596
20/01/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.77100	1.84800	0
20/01/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.06200	0.05800	0
20/01/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.81800	1.89600	0
20/01/2010	\$ / R On 14-June-10	9.50	C	Foreign Exchange Future	0.06000	0.05600	0
20/01/2010	\$ / R On 14-June-10	9.50	P	Foreign Exchange Future	1.86600	1.94400	0
20/01/2010	\$ / R On 14-June-10	9.55	C	Foreign Exchange Future	0.05800	0.05400	0
20/01/2010	\$ / R On 14-June-10	9.55	P	Foreign Exchange Future	1.91400	1.99200	0
20/01/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.05600	0.05200	0
20/01/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	1.96200	2.04000	0
20/01/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.05400	0.05000	0
20/01/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	2.01000	2.08800	0
20/01/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.12200	0.11600	0
20/01/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	1.99600	2.07200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.11800	0.11200	0
20/01/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.04200	2.11800	0
20/01/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.11500	0.10900	0
20/01/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.08900	2.16500	0
20/01/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.18700	0.17900	0
20/01/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.07700	2.15300	0
20/01/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.18300	0.17400	0
20/01/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.12300	2.19800	0
20/01/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.17900	0.17000	0
20/01/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.16900	2.24400	0
20/01/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.17400	0.16600	300
20/01/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.21400	2.29000	0
20/01/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.17000	0.16200	0
20/01/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.26000	2.33600	0
20/01/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.16600	0.15800	0
20/01/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.30600	2.38200	0
20/01/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.16200	0.15400	0
20/01/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.35200	2.42800	0
20/01/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.15800	0.15000	0
20/01/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.39800	2.47400	0
20/01/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.15400	0.14700	0
20/01/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.44400	2.52100	0
20/01/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.15000	0.14300	0
20/01/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.49000	2.56700	0
20/01/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.14700	0.14000	0
20/01/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.53700	2.61400	0
20/01/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.14300	0.13700	0
20/01/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.58300	2.66100	0
20/01/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.14000	0.13400	0
20/01/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.63000	2.70800	0
20/01/2010	\$ / R On 13-December-10	10.50	C	Foreign Exchange Future	0.13700	0.13100	0
20/01/2010	\$ / R On 13-December-10	10.50	P	Foreign Exchange Future	2.67700	2.75500	0
20/01/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.02500	0.02300	0
20/01/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.88100	2.96100	0
20/01/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.02400	0.02200	0
20/01/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	2.93000	3.01000	0
20/01/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.02300	0.02100	0
20/01/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	2.97900	3.05900	0
20/01/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.02200	0.02000	0
20/01/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	3.02800	3.10800	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.02100	0.01900	0
20/01/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.07700	3.15700	0
20/01/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.02000	0.01900	0
20/01/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.12600	3.20700	0
20/01/2010	\$ / R On 15-March-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	\$ / R On 15-March-10	10.85	P	Foreign Exchange Future	3.28900	3.36800	0
20/01/2010	\$ / R On 15-March-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	\$ / R On 15-March-10	10.90	P	Foreign Exchange Future	3.33900	3.41800	0
20/01/2010	\$ / R On 15-March-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	\$ / R On 15-March-10	10.95	P	Foreign Exchange Future	3.38900	3.46800	0
20/01/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.01700	0.01600	0
20/01/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.32300	3.40400	0
20/01/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.10800	0.10400	0
20/01/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.19800	3.27800	0
20/01/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.01600	0.01500	0
20/01/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.42200	3.50300	0
20/01/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.01600	0.01400	0
20/01/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.47200	3.55200	0
20/01/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.01500	0.01400	0
20/01/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.52100	3.60200	0
20/01/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.01400	0.01300	0
20/01/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.57000	3.65100	0
20/01/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.01400	0.01300	0
20/01/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.62000	3.70100	0
20/01/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.01300	0.01300	0
20/01/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.66900	3.75100	0
20/01/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.01300	0.01200	0
20/01/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.71900	3.80000	0
20/01/2010	\$ / R On 15-March-10	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	\$ / R On 15-March-10	11.44	P	Foreign Exchange Future	3.87900	3.95800	0
20/01/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.01300	0.01200	0
20/01/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.76900	3.85000	0
20/01/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.01200	0.01100	0
20/01/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.81800	3.89900	0
20/01/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.01200	0.01100	0
20/01/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.86800	3.94900	0
20/01/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.01100	0.01100	0
20/01/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	3.91700	3.99900	0
20/01/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.01100	0.01000	0
20/01/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	3.96700	4.04800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.04200	0.04100	0
20/01/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.91600	3.99700	0
20/01/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.04200	0.04000	0
20/01/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	3.96600	4.04600	0
20/01/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.04100	0.03900	0
20/01/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.01500	4.09500	0
20/01/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.08000	0.07800	0
20/01/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	3.97000	4.05200	0
20/01/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.07900	0.07600	0
20/01/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.01900	4.10000	0
20/01/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.07800	0.07500	0
20/01/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.06800	4.14900	0
20/01/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.07600	0.07300	0
20/01/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.11600	4.19700	0
20/01/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.07500	0.07200	0
20/01/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.16500	4.24600	0
20/01/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.07300	0.07000	0
20/01/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.21300	4.29400	0
20/01/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.07200	0.06900	0
20/01/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.26200	4.34300	0
20/01/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.07000	0.06800	0
20/01/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.31000	4.39200	0
20/01/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.06900	0.06600	0
20/01/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.35900	4.44000	0
20/01/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.06800	0.06500	0
20/01/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.40800	4.48900	0
20/01/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.06600	0.06400	0
20/01/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.45600	4.53800	0
20/01/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.06500	0.06300	0
20/01/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.50500	4.58700	0
20/01/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.06400	0.06100	0
20/01/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.55400	4.63500	0
20/01/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.06300	0.06000	0
20/01/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.60300	4.68400	0
20/01/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00300	0.00300	0
20/01/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.85900	4.94100	0
20/01/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00300	0.00300	0
20/01/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	4.90900	4.99100	0
20/01/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00300	0.00300	0
20/01/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	4.95900	5.04100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00300	0.00200	0
20/01/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	5.00900	5.09000	0
20/01/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00300	0.00200	0
20/01/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.05900	5.14000	0
20/01/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00200	0.00200	0
20/01/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.10800	5.19000	0
20/01/2010	\$ / R On 15-March-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	\$ / R On 15-March-10	12.85	P	Foreign Exchange Future	5.28900	5.36800	0
20/01/2010	\$ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	\$ / R On 15-March-10	12.90	P	Foreign Exchange Future	5.33900	5.41800	0
20/01/2010	\$ / R On 15-March-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	\$ / R On 15-March-10	12.95	P	Foreign Exchange Future	5.38900	5.46800	0
20/01/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00200	0.00200	0
20/01/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.30800	5.39000	0
20/01/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.05100	0.05000	0
20/01/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.14100	5.22400	0
20/01/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00200	0.00100	0
20/01/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.40800	5.48900	0
20/01/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.45700	5.53900	0
20/01/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.50700	5.58900	0
20/01/2010	\$ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	\$ / R On 15-March-10	13.25	P	Foreign Exchange Future	5.68900	5.76800	0
20/01/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.60700	5.68900	0
20/01/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.65700	5.73900	0
20/01/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.70700	5.78900	0
20/01/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.75700	5.83900	0
20/01/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.80700	5.88900	0
20/01/2010	\$ / R On 15-March-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	\$ / R On 15-March-10	13.55	P	Foreign Exchange Future	5.98900	6.06800	0
20/01/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	5.90700	5.98900	0
20/01/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	5.95700	6.03900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.01600	0.01500	0
20/01/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.89000	5.97100	0
20/01/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.01600	0.01500	0
20/01/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	5.94000	6.02100	0
20/01/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.01600	0.01400	0
20/01/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	5.99000	6.07000	0
20/01/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.04000	0.03900	0
20/01/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	5.93000	6.01300	0
20/01/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.03900	0.03800	0
20/01/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	5.97900	6.06200	0
20/01/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.03900	0.03700	0
20/01/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.02900	6.11100	0
20/01/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.03800	0.03700	0
20/01/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.07800	6.16100	0
20/01/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.03700	0.03600	0
20/01/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.12700	6.21000	0
20/01/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.03700	0.03500	0
20/01/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.17700	6.25900	0
20/01/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.03600	0.03500	0
20/01/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.22600	6.30900	0
20/01/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.03500	0.03400	0
20/01/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.27500	6.35800	0
20/01/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.03500	0.03300	0
20/01/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.32500	6.40700	0
20/01/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.03400	0.03300	0
20/01/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.37400	6.45700	0
20/01/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.03300	0.03200	0
20/01/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.42300	6.50600	0
20/01/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.03300	0.03200	0
20/01/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.47300	6.55600	0
20/01/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.03200	0.03100	0
20/01/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.52200	6.60500	0
20/01/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.03200	0.03100	0
20/01/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.57200	6.65500	0
20/01/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.85600	6.93800	0
20/01/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	6.90600	6.98800	0
20/01/2010	\$ / R On 15-March-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	\$ / R On 15-March-10	14.65	P	Foreign Exchange Future	7.08900	7.16800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	7.00600	7.08800	0
20/01/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.05600	7.13800	0
20/01/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.10600	7.18800	0
20/01/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.02600	0.02500	0
20/01/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.11600	7.19900	0
20/01/2010	\$ / R On 15-March-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	\$ / R On 15-March-10	15.40	P	Foreign Exchange Future	7.83900	7.91800	0
20/01/2010	\$ / R On 15-March-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	\$ / R On 15-March-10	15.45	P	Foreign Exchange Future	7.88900	7.96800	0
20/01/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.80600	7.88800	0
20/01/2010	\$ / R On 15-March-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	\$ / R On 15-March-10	15.55	P	Foreign Exchange Future	7.98900	8.06800	0
20/01/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	7.90600	7.98800	0
20/01/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	7.95600	8.03800	0
20/01/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.87500	7.95700	0
20/01/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	7.92500	8.00700	0
20/01/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	7.97500	8.05700	0
20/01/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.02100	0.02000	0
20/01/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	7.91100	7.99400	0
20/01/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.02000	0.01900	0
20/01/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	7.96000	8.04300	0
20/01/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.02000	0.01900	0
20/01/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.01000	8.09300	0
20/01/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.01900	0.01800	0
20/01/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.05900	8.14200	0
20/01/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.01900	0.01800	0
20/01/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.10900	8.19200	0
20/01/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.01800	0.01700	0
20/01/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.15800	8.24100	0
20/01/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.01800	0.01700	0
20/01/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.20800	8.29100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.01800	0.01700	0
20/01/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.25800	8.34100	0
20/01/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.01700	0.01600	0
20/01/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.30700	8.39000	0
20/01/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.01700	0.01600	0
20/01/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.35700	8.44000	0
20/01/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.01600	0.01500	0
20/01/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.40600	8.48900	0
20/01/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.01600	0.01500	0
20/01/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.45600	8.53900	0
20/01/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.01500	0.01500	0
20/01/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.50500	8.58900	0
20/01/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.01500	0.01400	0
20/01/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.55500	8.63800	0
20/01/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.85600	8.93800	0
20/01/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	8.90600	8.98800	0
20/01/2010	\$ / R On 15-March-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	\$ / R On 15-March-10	16.65	P	Foreign Exchange Future	9.08900	9.16800	0
20/01/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	9.00600	9.08800	0
20/01/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	9.05600	9.13800	0
20/01/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	9.10600	9.18800	0
20/01/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.80600	9.88800	0
20/01/2010	£ / R On 13-September-10			Foreign Exchange Future	12.73420	12.65290	1,086
20/01/2010	£ / R On 15-March-10	7.85	C	Foreign Exchange Future	4.47000	4.39300	0
20/01/2010	£ / R On 15-March-10	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	4.62900	4.54900	0
20/01/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00100	0.00000	0
20/01/2010	£ / R On 15-March-10	7.95	C	Foreign Exchange Future	4.37000	4.29300	0
20/01/2010	£ / R On 15-March-10	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	£ / R On 15-March-10	8.00	C	Foreign Exchange Future	4.32000	4.24300	0
20/01/2010	£ / R On 15-March-10	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	4.47900	4.39900	0
20/01/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00100	0.00000	0
20/01/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	4.37900	4.30000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	4.32900	4.25000	0
20/01/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	4.28000	4.20000	0
20/01/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00200	0.00100	0
20/01/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	4.18000	4.10000	0
20/01/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00200	0.00100	0
20/01/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	4.13000	4.05000	0
20/01/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00200	0.00100	0
20/01/2010	£ / R On 15-March-10	8.45	C	Foreign Exchange Future	3.87000	3.79300	0
20/01/2010	£ / R On 15-March-10	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	£ / R On 15-March-10	8.50	C	Foreign Exchange Future	3.82000	3.74300	0
20/01/2010	£ / R On 15-March-10	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	3.98100	3.90100	0
20/01/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00300	0.00200	0
20/01/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	3.93100	3.85100	0
20/01/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00300	0.00200	0
20/01/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	3.88100	3.80100	0
20/01/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00300	0.00200	0
20/01/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	3.83100	3.75200	0
20/01/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00300	0.00300	0
20/01/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	3.78100	3.70200	0
20/01/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00300	0.00300	0
20/01/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	3.73200	3.65200	0
20/01/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00400	0.00300	0
20/01/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	3.68200	3.60200	0
20/01/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00400	0.00300	0
20/01/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	3.63200	3.55200	0
20/01/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00400	0.00300	0
20/01/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	3.58200	3.50300	0
20/01/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00400	0.00400	0
20/01/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	3.53300	3.45300	0
20/01/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00500	0.00400	0
20/01/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	3.48300	3.40300	0
20/01/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00500	0.00400	0
20/01/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	3.43300	3.35400	0
20/01/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00500	0.00500	0
20/01/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	3.38300	3.30400	0
20/01/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00500	0.00500	0
20/01/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	3.33400	3.25400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00600	0.00500	0
20/01/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	3.28400	3.20500	0
20/01/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00600	0.00600	0
20/01/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	3.23400	3.15500	0
20/01/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00600	0.00600	0
20/01/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	3.18500	3.10500	0
20/01/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00700	0.00600	0
20/01/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	3.13500	3.05600	0
20/01/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00700	0.00700	0
20/01/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	3.08600	3.00600	0
20/01/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00800	0.00700	0
20/01/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	3.03600	2.95700	0
20/01/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00800	0.00800	0
20/01/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	2.98700	2.90700	0
20/01/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00900	0.00800	0
20/01/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	2.93700	2.85700	0
20/01/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00900	0.00800	0
20/01/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	2.88700	2.80800	0
20/01/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00900	0.00900	0
20/01/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	2.83800	2.75800	0
20/01/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.01000	0.00900	0
20/01/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	2.78800	2.70900	0
20/01/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.01000	0.01000	0
20/01/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	2.73900	2.65900	0
20/01/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.01100	0.01000	0
20/01/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	2.68900	2.61000	0
20/01/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.01100	0.01100	0
20/01/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	2.64000	2.56000	0
20/01/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.01200	0.01100	0
20/01/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	2.59000	2.51100	0
20/01/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.01200	0.01200	0
20/01/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	2.54100	2.46200	0
20/01/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.01300	0.01300	0
20/01/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	2.49200	2.41200	0
20/01/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.01400	0.01300	0
20/01/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	2.44200	2.36300	0
20/01/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.01400	0.01400	0
20/01/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	2.39300	2.31400	0
20/01/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.01500	0.01500	0
20/01/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	2.34400	2.26500	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.01600	0.01600	0
20/01/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	2.29500	2.21500	0
20/01/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.01700	0.01600	0
20/01/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	2.24500	2.16600	0
20/01/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.01700	0.01700	0
20/01/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	2.19600	2.11700	0
20/01/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.01800	0.01800	0
20/01/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	2.14700	2.06800	0
20/01/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.01900	0.01900	0
20/01/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	2.09800	2.01900	0
20/01/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.02000	0.02000	0
20/01/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	2.04900	1.97100	0
20/01/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.02100	0.02200	0
20/01/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	2.00100	1.92300	0
20/01/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.02300	0.02400	0
20/01/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	1.95300	1.87600	0
20/01/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.02500	0.02700	0
20/01/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	1.90600	1.82800	0
20/01/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.02800	0.02900	0
20/01/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	1.85800	1.78100	0
20/01/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.03000	0.03200	0
20/01/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	1.81100	1.73400	0
20/01/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.03300	0.03500	0
20/01/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	1.76300	1.68700	0
20/01/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.03500	0.03800	0
20/01/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	1.71600	1.64000	0
20/01/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.03800	0.04100	0
20/01/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	1.67000	1.59400	0
20/01/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.04200	0.04500	0
20/01/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	1.62300	1.54800	0
20/01/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.04500	0.04900	0
20/01/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	1.57700	1.50200	0
20/01/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.04900	0.05300	0
20/01/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	1.53100	1.45700	0
20/01/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.05300	0.05800	0
20/01/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	1.48500	1.41200	0
20/01/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.05700	0.06300	0
20/01/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	1.44000	1.36700	0
20/01/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.06200	0.06800	0
20/01/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	1.39500	1.32300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.06700	0.07400	0
20/01/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	1.35000	1.27900	0
20/01/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.07200	0.08000	0
20/01/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	1.30600	1.23500	0
20/01/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.07800	0.08600	0
20/01/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	1.26200	1.19200	0
20/01/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.08400	0.09300	0
20/01/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	1.21900	1.15000	0
20/01/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.09100	0.10100	0
20/01/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	1.17600	1.10800	0
20/01/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.09800	0.10900	0
20/01/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	1.13300	1.06900	0
20/01/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.10500	0.12000	0
20/01/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	1.09400	1.03100	0
20/01/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.11600	0.13200	0
20/01/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	1.05600	0.99400	0
20/01/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.12800	0.14500	0
20/01/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	1.01800	0.95800	0
20/01/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.14000	0.15900	0
20/01/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.98200	0.92300	0
20/01/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.15400	0.17400	0
20/01/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.94600	0.88800	0
20/01/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.16800	0.18900	0
20/01/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.91100	0.85500	0
20/01/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.18300	0.20600	0
20/01/2010	£ / R On 14-June-10	11.85	C	Foreign Exchange Future	0.87600	0.82200	0
20/01/2010	£ / R On 14-June-10	11.85	P	Foreign Exchange Future	0.19800	0.22300	0
20/01/2010	£ / R On 14-June-10	11.90	C	Foreign Exchange Future	0.84300	0.79000	0
20/01/2010	£ / R On 14-June-10	11.90	P	Foreign Exchange Future	0.21500	0.24100	0
20/01/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.81000	0.75900	0
20/01/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.23200	0.26000	0
20/01/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.77900	0.72900	0
20/01/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.25100	0.28000	0
20/01/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.74800	0.70000	28
20/01/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.27000	0.30100	0
20/01/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.71800	0.67200	0
20/01/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.29000	0.32300	0
20/01/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.68900	0.64400	0
20/01/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.31100	0.34500	0
20/01/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.66100	0.61800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.33300	0.36900	0
20/01/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.63300	0.59200	0
20/01/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	0.35500	0.39300	0
20/01/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.60700	0.56700	0
20/01/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	0.37900	0.41800	0
20/01/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.58100	0.54300	0
20/01/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	0.40300	0.44400	0
20/01/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.55700	0.52000	0
20/01/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	0.42900	0.47100	0
20/01/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.53300	0.49800	8,032
20/01/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	0.45500	0.49900	0
20/01/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.51000	0.47900	0
20/01/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	0.48200	0.53000	0
20/01/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.49000	0.46000	0
20/01/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	0.51200	0.56100	0
20/01/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.47100	0.44300	0
20/01/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	0.54300	0.59400	0
20/01/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.45300	0.42600	0
20/01/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	0.57500	0.62700	0
20/01/2010	£ / R On 13-September-10	12.68	C	Foreign Exchange Future	0.72000	0.67800	0
20/01/2010	£ / R On 13-September-10	12.68	P	Foreign Exchange Future	0.66600	0.70500	0
20/01/2010	£ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.43600	0.41000	0
20/01/2010	£ / R On 14-June-10	12.70	P	Foreign Exchange Future	0.60800	0.66100	0
20/01/2010	£ / R On 13-September-10	12.73	C	Foreign Exchange Future	0.69600	0.65500	0
20/01/2010	£ / R On 13-September-10	12.73	P	Foreign Exchange Future	0.69200	0.73200	0
20/01/2010	£ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.41900	0.39400	0
20/01/2010	£ / R On 14-June-10	12.75	P	Foreign Exchange Future	0.64100	0.69500	0
20/01/2010	£ / R On 13-September-10	12.78	C	Foreign Exchange Future	0.67200	0.63300	0
20/01/2010	£ / R On 13-September-10	12.78	P	Foreign Exchange Future	0.71800	0.76000	0
20/01/2010	£ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.40400	0.38000	0
20/01/2010	£ / R On 14-June-10	12.80	P	Foreign Exchange Future	0.67600	0.73100	0
20/01/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.38800	0.36500	0
20/01/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	0.71000	0.76600	0
20/01/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.37400	0.35200	0
20/01/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	0.74600	0.80300	0
20/01/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.36000	0.33900	0
20/01/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	0.78200	0.84000	0
20/01/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.34700	0.32600	0
20/01/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	0.81900	0.87700	0
20/01/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.33400	0.31500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	0.85600	0.91600	0
20/01/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.32200	0.30300	0
20/01/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	0.89400	0.95400	0
20/01/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.31000	0.29200	0
20/01/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	0.93200	0.99300	0
20/01/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.29900	0.28200	0
20/01/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	0.97100	1.03300	0
20/01/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.28800	0.27200	0
20/01/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	1.01000	1.07300	0
20/01/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.27800	0.26300	0
20/01/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	1.05000	1.11400	0
20/01/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.26800	0.25300	0
20/01/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	1.09000	1.15400	0
20/01/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.25900	0.24500	11,194
20/01/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	1.13100	1.19600	0
20/01/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.25000	0.23600	0
20/01/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	1.17200	1.23700	0
20/01/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.24100	0.22800	0
20/01/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	1.21300	1.27900	0
20/01/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.23300	0.22100	0
20/01/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	1.25500	1.32200	0
20/01/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.22500	0.21300	0
20/01/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	1.29700	1.36400	0
20/01/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.21800	0.20600	0
20/01/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	1.34000	1.40700	0
20/01/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.21000	0.20000	0
20/01/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	1.38200	1.45100	0
20/01/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.20400	0.19300	0
20/01/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	1.42600	1.49400	0
20/01/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.19700	0.18700	0
20/01/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	1.46900	1.53800	0
20/01/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.19100	0.18100	0
20/01/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	1.51300	1.58200	0
20/01/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.18500	0.17600	0
20/01/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	1.55700	1.62700	0
20/01/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.17900	0.17000	0
20/01/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	1.60100	1.67100	0
20/01/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.17300	0.16500	0
20/01/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	1.64500	1.71600	0
20/01/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.16800	0.16000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	1.69000	1.76100	0
20/01/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.16300	0.15500	0
20/01/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	1.73500	1.80600	0
20/01/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.15800	0.15100	0
20/01/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	1.78000	1.85200	0
20/01/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.15300	0.14600	0
20/01/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	1.82500	1.89700	0
20/01/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.14900	0.14200	0
20/01/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	1.87100	1.94300	0
20/01/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.14400	0.13800	0
20/01/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	1.91600	1.98900	0
20/01/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.14000	0.13400	0
20/01/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	1.96200	2.03500	0
20/01/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.13600	0.13100	8,032
20/01/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	2.00800	2.08200	0
20/01/2010	£ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.01400	0.01200	0
20/01/2010	£ / R On 15-March-10	14.45	P	Foreign Exchange Future	2.14400	2.21900	0
20/01/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.12900	0.12300	0
20/01/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	2.10100	2.17400	0
20/01/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.12500	0.11900	0
20/01/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	2.14700	2.22000	0
20/01/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.12000	0.11500	0
20/01/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	2.19200	2.26600	0
20/01/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.11600	0.11100	0
20/01/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	2.23800	2.31200	0
20/01/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.11300	0.10700	0
20/01/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	2.28500	2.35800	0
20/01/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.10900	0.10400	0
20/01/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	2.33100	2.40500	0
20/01/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.10500	0.10100	0
20/01/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	2.37700	2.45200	0
20/01/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.10200	0.09700	0
20/01/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	2.42400	2.49800	0
20/01/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.09900	0.09400	0
20/01/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	2.47100	2.54500	0
20/01/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.09600	0.09100	0
20/01/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	2.51800	2.59200	0
20/01/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.09300	0.08800	0
20/01/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	2.56500	2.63900	0
20/01/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.09000	0.08600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	2.61200	2.68700	0
20/01/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.08700	0.08300	0
20/01/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	2.65900	2.73400	0
20/01/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.08400	0.08000	0
20/01/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	2.70600	2.78100	0
20/01/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.08200	0.07800	0
20/01/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	2.75400	2.82900	0
20/01/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.07900	0.07600	0
20/01/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	2.80100	2.87700	0
20/01/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.07700	0.07300	0
20/01/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	2.84900	2.92400	0
20/01/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.07500	0.07100	0
20/01/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	2.89700	2.97200	0
20/01/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.07200	0.06900	0
20/01/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	2.94400	3.02000	0
20/01/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.07000	0.06700	0
20/01/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	2.99200	3.06800	0
20/01/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.06800	0.06500	0
20/01/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	3.04000	3.11600	0
20/01/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.06600	0.06300	0
20/01/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	3.08800	3.16400	0
20/01/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.06400	0.06100	0
20/01/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	3.13600	3.21200	0
20/01/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.06200	0.06000	0
20/01/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	3.18400	3.26100	0
20/01/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.06100	0.05800	0
20/01/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	3.23300	3.30900	0
20/01/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.05900	0.05600	0
20/01/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	3.28100	3.35700	0
20/01/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.05700	0.05500	0
20/01/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	3.32900	3.40600	0
20/01/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.05600	0.05300	0
20/01/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	3.37800	3.45400	0
20/01/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.05400	0.05200	0
20/01/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	3.42600	3.50300	0
20/01/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.05300	0.05000	0
20/01/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	3.47500	3.55100	0
20/01/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.05100	0.04900	0
20/01/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	3.52300	3.60000	0
20/01/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.05000	0.04800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	3.57200	3.64900	0
20/01/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.04900	0.04700	0
20/01/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	3.62100	3.69800	0
20/01/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.04700	0.04500	0
20/01/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	3.66900	3.74600	0
20/01/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.04600	0.04400	0
20/01/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	3.71800	3.79500	0
20/01/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.04500	0.04300	0
20/01/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	3.76700	3.84400	0
20/01/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.04400	0.04200	0
20/01/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	3.81600	3.89300	0
20/01/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.04300	0.04100	0
20/01/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	3.86500	3.94200	0
20/01/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.04200	0.04000	0
20/01/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	3.91400	3.99100	0
20/01/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.04100	0.03900	0
20/01/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	3.96300	4.04000	0
20/01/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.04000	0.03700	0
20/01/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	4.01200	4.08800	0
20/01/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.03800	0.03500	0
20/01/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	4.06000	4.13600	0
20/01/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.03600	0.03400	0
20/01/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	4.10800	4.18500	0
20/01/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.03400	0.03200	0
20/01/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	4.15600	4.23300	0
20/01/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.03300	0.03100	0
20/01/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	4.20500	4.28200	0
20/01/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.03100	0.02900	0
20/01/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	4.25300	4.33000	0
20/01/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.03000	0.02800	0
20/01/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	4.30200	4.37900	0
20/01/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.02800	0.02600	0
20/01/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	4.35000	4.42700	0
20/01/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.02700	0.02500	0
20/01/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	4.39900	4.47600	0
20/01/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.02500	0.02400	0
20/01/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	4.44700	4.52500	0
20/01/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.02400	0.02300	0
20/01/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	4.49600	4.57400	0
20/01/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.02300	0.02200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	4.54500	4.62300	0
20/01/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.02200	0.02000	0
20/01/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	4.59400	4.67100	0
20/01/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.02100	0.01900	0
20/01/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	4.64300	4.72000	0
20/01/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.02000	0.01800	0
20/01/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	4.69200	4.76900	0
20/01/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.01900	0.01800	0
20/01/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	4.74100	4.81900	0
20/01/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.01800	0.01700	0
20/01/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	4.79000	4.86800	0
20/01/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.01700	0.01600	0
20/01/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	4.83900	4.91700	0
20/01/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.01600	0.01500	0
20/01/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	4.88800	4.96600	0
20/01/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.01500	0.01400	0
20/01/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	4.93700	5.01500	0
20/01/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.01400	0.01300	11,194
20/01/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	4.98600	5.06400	0
20/01/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.01400	0.01300	0
20/01/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	5.03600	5.11400	0
20/01/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.01300	0.01200	0
20/01/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	5.08500	5.16300	0
20/01/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.01200	0.01100	0
20/01/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	5.13400	5.21200	0
20/01/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.01200	0.01100	0
20/01/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	5.18400	5.26200	0
20/01/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.01100	0.01000	0
20/01/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	5.23300	5.31100	0
20/01/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.01000	0.01000	0
20/01/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	5.28200	5.36100	0
20/01/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.01000	0.00900	0
20/01/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	5.33200	5.41000	0
20/01/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00900	0.00900	0
20/01/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	5.38100	5.46000	0
20/01/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00900	0.00800	0
20/01/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	5.43100	5.50900	0
20/01/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00800	0.00800	0
20/01/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	5.48000	5.55900	0
20/01/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00800	0.00700	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	5.53000	5.60800	0
20/01/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00700	0.00700	0
20/01/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	5.57900	5.65800	0
20/01/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00700	0.00700	0
20/01/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	5.62900	5.70800	0
20/01/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00700	0.00600	0
20/01/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	5.67900	5.75700	0
20/01/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00600	0.00600	0
20/01/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	5.72800	5.80700	0
20/01/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00600	0.00600	0
20/01/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	5.77800	5.85700	0
20/01/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00600	0.00500	0
20/01/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	5.82800	5.90600	0
20/01/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00500	0.00500	0
20/01/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	5.87700	5.95600	0
20/01/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00500	0.00500	0
20/01/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	5.92700	6.00600	0
20/01/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00500	0.00500	0
20/01/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	5.97700	6.05600	0
20/01/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00500	0.00400	0
20/01/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	6.02700	6.10500	0
20/01/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00500	0.00400	0
20/01/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	6.07700	6.15500	0
20/01/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00400	0.00400	0
20/01/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	6.12600	6.20500	0
20/01/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00400	0.00400	0
20/01/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	6.17600	6.25500	0
20/01/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00400	0.00400	0
20/01/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	6.22600	6.30500	0
20/01/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00400	0.00400	0
20/01/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	6.27600	6.35500	0
20/01/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00400	0.00400	0
20/01/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	6.32600	6.40500	0
20/01/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00400	0.00400	0
20/01/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	6.37600	6.45500	0
20/01/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00400	0.00400	0
20/01/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	6.42600	6.50500	0
20/01/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00400	0.00400	0
20/01/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	6.47600	6.55500	0
20/01/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00400	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	6.52600	6.60400	0
20/01/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00300	0.00300	0
20/01/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	6.57500	6.65400	0
20/01/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00300	0.00300	0
20/01/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	6.62500	6.70400	0
20/01/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00300	0.00300	0
20/01/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	6.67500	6.75400	0
20/01/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00300	0.00300	0
20/01/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	6.72500	6.80400	0
20/01/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00300	0.00300	0
20/01/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	6.77500	6.85400	0
20/01/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00300	0.00300	0
20/01/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	6.82500	6.90400	0
20/01/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00300	0.00300	0
20/01/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	6.87500	6.95400	0
20/01/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00300	0.00300	0
20/01/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	6.92500	7.00400	0
20/01/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00300	0.00300	0
20/01/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	6.97500	7.05400	0
20/01/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00300	0.00300	0
20/01/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	7.02500	7.10400	0
20/01/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00300	0.00300	0
20/01/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	7.07500	7.15400	0
20/01/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00300	0.00300	0
20/01/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	7.12500	7.20400	0
20/01/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00300	0.00300	0
20/01/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	7.17500	7.25400	0
20/01/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00300	0.00300	0
20/01/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	7.22500	7.30400	0
20/01/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00300	0.00200	0
20/01/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	7.27500	7.35300	0
20/01/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00200	0.00200	0
20/01/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	7.32400	7.40300	0
20/01/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00200	0.00200	0
20/01/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	7.37400	7.45300	0
20/01/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00200	0.00200	0
20/01/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	7.42400	7.50300	0
20/01/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00200	0.00200	0
20/01/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	7.47400	7.55300	0
20/01/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	7.52400	7.60300	0
20/01/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00200	0.00200	0
20/01/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	7.57400	7.65300	0
20/01/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00200	0.00200	0
20/01/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	7.62400	7.70300	0
20/01/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00200	0.00200	0
20/01/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	7.67400	7.75300	0
20/01/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00200	0.00200	0
20/01/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	7.72400	7.80300	0
20/01/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00200	0.00200	0
20/01/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	7.77400	7.85300	0
20/01/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00200	0.00200	0
20/01/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	7.82400	7.90300	0
20/01/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00200	0.00200	0
20/01/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	7.87400	7.95300	0
20/01/2010	£ / R On 15-March-10	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	£ / R On 15-March-10	20.45	P	Foreign Exchange Future	8.13000	8.20700	0
20/01/2010	£ / R On 15-March-10	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	£ / R On 15-March-10	20.50	P	Foreign Exchange Future	8.18000	8.25700	0
20/01/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00200	0.00200	0
20/01/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	8.02400	8.10300	0
20/01/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00200	0.00200	0
20/01/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	8.07400	8.15300	0
20/01/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00200	0.00200	0
20/01/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	8.12400	8.20300	0
20/01/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00200	0.00100	0
20/01/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	8.17400	8.25200	0
20/01/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00200	0.00100	0
20/01/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	8.22400	8.30200	0
20/01/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	8.27300	8.35200	0
20/01/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	8.32300	8.40200	0
20/01/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	8.37300	8.45200	0
20/01/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	8.42300	8.50200	0
20/01/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	8.47300	8.55200	0
20/01/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	8.52300	8.60200	0
20/01/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	8.57300	8.65200	0
20/01/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	8.62300	8.70200	0
20/01/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	8.67300	8.75200	0
20/01/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	8.72300	8.80200	0
20/01/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	8.77300	8.85200	0
20/01/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	8.82300	8.90200	0
20/01/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	8.87300	8.95200	0
20/01/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	8.92300	9.00200	0
20/01/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	8.97300	9.05200	0
20/01/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	9.02300	9.10200	0
20/01/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	9.07300	9.15200	0
20/01/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	9.12300	9.20200	0
20/01/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	9.17300	9.25200	0
20/01/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	9.22300	9.30200	0
20/01/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	9.27300	9.35200	0
20/01/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	9.32300	9.40200	0
20/01/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00100	0.00000	0
20/01/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	9.37300	9.45100	0
20/01/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	9.42200	9.50100	0
20/01/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	9.47200	9.55100	0
20/01/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	9.52200	9.60100	0
20/01/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	9.57200	9.65100	0
20/01/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	9.62200	9.70100	0
20/01/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	9.67200	9.75100	0
20/01/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	9.72200	9.80100	0
20/01/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	9.77200	9.85100	0
20/01/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	9.82200	9.90100	0
20/01/2010	¥ / R On 14-June-10			Foreign Exchange Future	0.08430	0.08360	0
20/01/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01467	0.01403	0
20/01/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00037	0.00043	0
20/01/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00740	0.00695	0
20/01/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00310	0.00335	0
20/01/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00369	0.00345	0
20/01/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00939	0.00985	0
20/01/2010	€ / R On 13-December-10			Foreign Exchange Future	11.23090	11.23550	150
20/01/2010	€ / R On 15-March-10	7.10	C	Foreign Exchange Future	3.58800	3.59300	0
20/01/2010	€ / R On 15-March-10	7.10	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	€ / R On 15-March-10	7.15	C	Foreign Exchange Future	3.53800	3.54300	0
20/01/2010	€ / R On 15-March-10	7.15	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	€ / R On 15-March-10	7.20	C	Foreign Exchange Future	3.48800	3.49300	0
20/01/2010	€ / R On 15-March-10	7.20	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	€ / R On 15-March-10	7.25	C	Foreign Exchange Future	3.43800	3.44300	0
20/01/2010	€ / R On 15-March-10	7.25	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	3.57300	3.57800	0
20/01/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00100	0.00200	0
20/01/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	3.52300	3.52800	0
20/01/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00100	0.00200	0
20/01/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	3.47300	3.47800	0
20/01/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00100	0.00200	0
20/01/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	3.42300	3.42800	0
20/01/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00100	0.00200	0
20/01/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	3.37300	3.37800	0
20/01/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00100	0.00200	0
20/01/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	3.32400	3.32800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00200	0.00200	0
20/01/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	3.27400	3.27800	0
20/01/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00200	0.00200	0
20/01/2010	€ / R On 15-March-10	7.65	C	Foreign Exchange Future	3.03800	3.04300	0
20/01/2010	€ / R On 15-March-10	7.65	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	3.17400	3.17800	0
20/01/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00200	0.00200	0
20/01/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	3.12400	3.12800	0
20/01/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00200	0.00200	0
20/01/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	3.07400	3.07900	0
20/01/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00200	0.00300	0
20/01/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	3.39400	3.39900	0
20/01/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01300	0.01400	0
20/01/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	3.34500	3.34900	0
20/01/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01400	0.01400	0
20/01/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	3.29600	3.30000	0
20/01/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01500	0.01500	0
20/01/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	3.24600	3.25000	0
20/01/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01500	0.01500	0
20/01/2010	€ / R On 15-March-10	8.05	C	Foreign Exchange Future	2.63800	2.64300	0
20/01/2010	€ / R On 15-March-10	8.05	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	3.14700	3.15200	0
20/01/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01600	0.01700	0
20/01/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	2.72600	2.73000	0
20/01/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00400	0.00400	0
20/01/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	3.04900	3.05300	0
20/01/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01800	0.01800	0
20/01/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	2.99900	3.00400	0
20/01/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01800	0.01900	0
20/01/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	2.57600	2.58100	0
20/01/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00400	0.00500	0
20/01/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.52700	2.53100	0
20/01/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00500	0.00500	0
20/01/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	2.85300	2.85700	0
20/01/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.02200	0.02200	0
20/01/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	2.42800	2.43200	0
20/01/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00600	0.00600	0
20/01/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	2.37800	2.38200	0
20/01/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00600	0.00600	0
20/01/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	2.70700	2.71100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02600	0.02600	0
20/01/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.27900	2.28300	0
20/01/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00700	0.00700	0
20/01/2010	€ / R On 15-March-10	8.65	C	Foreign Exchange Future	2.03800	2.04300	0
20/01/2010	€ / R On 15-March-10	8.65	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.18000	2.18400	0
20/01/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00800	0.00800	0
20/01/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.13000	2.13500	0
20/01/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00800	0.00900	0
20/01/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.08100	2.08500	0
20/01/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00900	0.00900	0
20/01/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	2.41600	2.42000	0
20/01/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.03500	0.03500	0
20/01/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	2.36800	2.37200	0
20/01/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.03700	0.03700	0
20/01/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	2.32000	2.32400	0
20/01/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.03900	0.03900	0
20/01/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	2.27200	2.27600	0
20/01/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.04100	0.04100	0
20/01/2010	€ / R On 15-March-10	9.05	C	Foreign Exchange Future	1.64000	1.64500	0
20/01/2010	€ / R On 15-March-10	9.05	P	Foreign Exchange Future	0.00200	0.00200	0
20/01/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	2.17700	2.18100	0
20/01/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.04600	0.04600	0
20/01/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	1.73900	1.74300	0
20/01/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.01700	0.01700	0
20/01/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	2.08200	2.08600	0
20/01/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.05100	0.05100	0
20/01/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	2.03400	2.03800	0
20/01/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.05300	0.05300	0
20/01/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.59400	1.59800	0
20/01/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.02200	0.02200	0
20/01/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.54600	1.55000	0
20/01/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.02400	0.02400	0
20/01/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	1.90000	1.90300	0
20/01/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.06900	0.06800	0
20/01/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.45100	1.45400	0
20/01/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.02900	0.02800	0
20/01/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.40300	1.40700	0
20/01/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.03100	0.03100	0
20/01/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	1.76800	1.77200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.08700	0.08700	0
20/01/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.30900	1.31300	0
20/01/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.03700	0.03700	0
20/01/2010	€ / R On 15-March-10	9.65	C	Foreign Exchange Future	1.04500	1.04900	0
20/01/2010	€ / R On 15-March-10	9.65	P	Foreign Exchange Future	0.00700	0.00600	0
20/01/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.21600	1.22000	0
20/01/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.04400	0.04400	0
20/01/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.17000	1.17400	0
20/01/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.04800	0.04800	0
20/01/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.12500	1.12800	0
20/01/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.05300	0.05200	0
20/01/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	1.51600	1.51900	0
20/01/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.13500	0.13400	0
20/01/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	1.47500	1.47800	0
20/01/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.14400	0.14300	0
20/01/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	1.43500	1.43800	0
20/01/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.15400	0.15300	0
20/01/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	1.39600	1.39900	0
20/01/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.16500	0.16400	0
20/01/2010	€ / R On 15-March-10	10.05	C	Foreign Exchange Future	0.67500	0.67700	0
20/01/2010	€ / R On 15-March-10	10.05	P	Foreign Exchange Future	0.03700	0.03400	0
20/01/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	1.31900	1.32100	0
20/01/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.18800	0.18600	0
20/01/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.84100	0.84400	0
20/01/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.11900	0.11800	0
20/01/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	1.24300	1.24600	0
20/01/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.21200	0.21100	0
20/01/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	1.20700	1.20900	0
20/01/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.22600	0.22400	0
20/01/2010	€ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.73400	0.73700	20
20/01/2010	€ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.16200	0.16100	271
20/01/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.70100	0.70400	0
20/01/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.17900	0.17800	0
20/01/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	1.10900	1.11200	0
20/01/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.27800	0.27700	0
20/01/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.63700	0.64000	0
20/01/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.21500	0.21400	0
20/01/2010	€ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.60700	0.60900	0
20/01/2010	€ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.23500	0.23300	0
20/01/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	1.01900	1.02100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.33800	0.33600	0
20/01/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.54900	0.55100	0
20/01/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.27700	0.27500	0
20/01/2010	€ / R On 15-March-10	10.65	C	Foreign Exchange Future	0.25200	0.25300	0
20/01/2010	€ / R On 15-March-10	10.65	P	Foreign Exchange Future	0.21400	0.21000	0
20/01/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.49500	0.49800	0
20/01/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.32300	0.32200	0
20/01/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.47000	0.47300	0
20/01/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.34800	0.34700	0
20/01/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.44600	0.44800	0
20/01/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.37400	0.37200	0
20/01/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.85700	0.85900	0
20/01/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.47600	0.47400	0
20/01/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.83200	0.83400	0
20/01/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.50100	0.49900	0
20/01/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.80800	0.81000	0
20/01/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	0.52700	0.52500	0
20/01/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.78500	0.78700	0
20/01/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	0.55400	0.55200	0
20/01/2010	€ / R On 15-March-10	11.05	C	Foreign Exchange Future	0.11400	0.11200	0
20/01/2010	€ / R On 15-March-10	11.05	P	Foreign Exchange Future	0.47600	0.46900	0
20/01/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.74000	0.74200	0
20/01/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	0.60900	0.60700	0
20/01/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.31700	0.31900	0
20/01/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.59500	0.59300	0
20/01/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.69800	0.70000	0
20/01/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	0.66700	0.66500	0
20/01/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.67800	0.68000	0
20/01/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	0.69700	0.69500	0
20/01/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.27500	0.27700	25
20/01/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.70300	0.70100	0
20/01/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.26200	0.26400	0
20/01/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.74000	0.73800	0
20/01/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.62400	0.62600	0
20/01/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	0.79300	0.79100	0
20/01/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.23900	0.24100	0
20/01/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.81700	0.81500	0
20/01/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.22800	0.23000	0
20/01/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.85600	0.85400	0
20/01/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.57500	0.57700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	0.89400	0.89200	0
20/01/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.20900	0.21000	0
20/01/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.93700	0.93400	0
20/01/2010	€ / R On 15-March-10	11.65	C	Foreign Exchange Future	0.03300	0.03000	0
20/01/2010	€ / R On 15-March-10	11.65	P	Foreign Exchange Future	0.99500	0.98700	0
20/01/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.36300	0.36700	0
20/01/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	0.97600	0.97600	0
20/01/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.19100	0.19200	0
20/01/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	1.01900	1.01600	0
20/01/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.18300	0.18400	0
20/01/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	1.06100	1.05800	0
20/01/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.17500	0.17600	0
20/01/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	1.10300	1.10000	0
20/01/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.49000	0.49200	0
20/01/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.10900	1.10700	0
20/01/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.47800	0.48000	0
20/01/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.14700	1.14500	0
20/01/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.46600	0.46800	0
20/01/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.18500	1.18300	0
20/01/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.45400	0.45600	0
20/01/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.22300	1.22100	0
20/01/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.44300	0.44400	0
20/01/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	1.26200	1.25900	0
20/01/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.43200	0.43300	0
20/01/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	1.30100	1.29800	0
20/01/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.13000	0.13100	0
20/01/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.40800	1.40500	0
20/01/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.41100	0.41200	0
20/01/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	1.38000	1.37700	0
20/01/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.40100	0.40200	0
20/01/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	1.42000	1.41700	0
20/01/2010	€ / R On 15-March-10	12.35	C	Foreign Exchange Future	0.00800	0.00600	0
20/01/2010	€ / R On 15-March-10	12.35	P	Foreign Exchange Future	1.67000	1.66300	0
20/01/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.37200	0.37400	0
20/01/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	1.54100	1.53900	0
20/01/2010	€ / R On 15-March-10	12.50	C	Foreign Exchange Future	0.00600	0.00500	0
20/01/2010	€ / R On 15-March-10	12.50	P	Foreign Exchange Future	1.81800	1.81200	0
20/01/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.34700	0.34800	0
20/01/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	1.66600	1.66300	0
20/01/2010	€ / R On 15-March-10	12.60	C	Foreign Exchange Future	0.00500	0.00400	13,636

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	€ / R On 15-March-10	12.60	P	Foreign Exchange Future	1.91700	1.91100	0
20/01/2010	€ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00500	0.00300	0
20/01/2010	€ / R On 15-March-10	12.70	P	Foreign Exchange Future	2.01700	2.01000	0
20/01/2010	€ / R On 15-March-10	12.75	C	Foreign Exchange Future	0.00400	0.00300	0
20/01/2010	€ / R On 15-March-10	12.75	P	Foreign Exchange Future	2.06600	2.06000	0
20/01/2010	€ / R On 15-March-10	12.80	C	Foreign Exchange Future	0.00400	0.00300	0
20/01/2010	€ / R On 15-March-10	12.80	P	Foreign Exchange Future	2.11600	2.11000	0
20/01/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.30300	0.30400	0
20/01/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	1.92200	1.91900	0
20/01/2010	€ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00300	0.00200	0
20/01/2010	€ / R On 15-March-10	12.90	P	Foreign Exchange Future	2.21500	2.20900	0
20/01/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.29000	0.29100	0
20/01/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	2.00900	2.00600	0
20/01/2010	€ / R On 15-March-10	13.00	C	Foreign Exchange Future	0.00300	0.00200	0
20/01/2010	€ / R On 15-March-10	13.00	P	Foreign Exchange Future	2.31500	2.30900	0
20/01/2010	€ / R On 15-March-10	13.05	C	Foreign Exchange Future	0.00200	0.00200	0
20/01/2010	€ / R On 15-March-10	13.05	P	Foreign Exchange Future	2.36400	2.35900	0
20/01/2010	€ / R On 15-March-10	13.10	C	Foreign Exchange Future	0.00200	0.00200	0
20/01/2010	€ / R On 15-March-10	13.10	P	Foreign Exchange Future	2.41400	2.40900	0
20/01/2010	€ / R On 15-March-10	13.15	C	Foreign Exchange Future	0.00200	0.00100	0
20/01/2010	€ / R On 15-March-10	13.15	P	Foreign Exchange Future	2.46400	2.45800	0
20/01/2010	€ / R On 15-March-10	13.20	C	Foreign Exchange Future	0.00200	0.00100	0
20/01/2010	€ / R On 15-March-10	13.20	P	Foreign Exchange Future	2.51400	2.50800	0
20/01/2010	€ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00200	0.00100	0
20/01/2010	€ / R On 15-March-10	13.25	P	Foreign Exchange Future	2.56400	2.55800	0
20/01/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.05300	0.05300	0
20/01/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.48100	2.47700	0
20/01/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.05000	0.05100	0
20/01/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.52800	2.52500	0
20/01/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.04800	0.04900	0
20/01/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.57600	2.57300	0
20/01/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.04600	0.04700	0
20/01/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.62400	2.62100	0
20/01/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.04400	0.04500	0
20/01/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.67200	2.66900	0
20/01/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.04300	0.04300	0
20/01/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.72100	2.71700	0
20/01/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.04100	0.04100	0
20/01/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.76900	2.76500	0
20/01/2010	€ / R On 15-March-10	13.65	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	€ / R On 15-March-10	13.65	P	Foreign Exchange Future	2.96300	2.95800	0
20/01/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.03800	0.03800	0
20/01/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.86600	2.86200	0
20/01/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.03600	0.03700	0
20/01/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.91400	2.91100	0
20/01/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.03500	0.03500	0
20/01/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.96300	2.95900	0
20/01/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.19800	0.19900	0
20/01/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	2.81700	2.81400	0
20/01/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.19400	0.19500	0
20/01/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	2.86300	2.86000	0
20/01/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.19000	0.19100	0
20/01/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	2.90900	2.90600	0
20/01/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.18600	0.18700	0
20/01/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	2.95500	2.95200	0
20/01/2010	€ / R On 15-March-10	14.05	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	€ / R On 15-March-10	14.05	P	Foreign Exchange Future	3.36200	3.35700	0
20/01/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.17900	0.18000	0
20/01/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	3.04800	3.04500	0
20/01/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.02700	0.02700	0
20/01/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	3.30500	3.30100	0
20/01/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.17200	0.17300	0
20/01/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	3.14100	3.13800	0
20/01/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.16900	0.17000	0
20/01/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	3.18800	3.18500	0
20/01/2010	€ / R On 15-March-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	€ / R On 15-March-10	14.35	P	Foreign Exchange Future	3.66200	3.65700	0
20/01/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.16000	0.16000	0
20/01/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	3.32900	3.32500	0
20/01/2010	€ / R On 15-March-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	€ / R On 15-March-10	14.50	P	Foreign Exchange Future	3.81200	3.80700	0
20/01/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.15100	0.15200	0
20/01/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	3.47000	3.46700	0
20/01/2010	€ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	€ / R On 15-March-10	14.70	P	Foreign Exchange Future	4.01200	4.00700	0
20/01/2010	€ / R On 15-March-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	€ / R On 15-March-10	14.75	P	Foreign Exchange Future	4.06200	4.05700	0
20/01/2010	€ / R On 15-March-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	€ / R On 15-March-10	14.80	P	Foreign Exchange Future	4.11200	4.10700	0
20/01/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.13600	0.13700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	3.75500	3.75200	0
20/01/2010	€ / R On 15-March-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	€ / R On 15-March-10	14.90	P	Foreign Exchange Future	4.21200	4.20700	0
20/01/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.13200	0.13200	0
20/01/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	3.85100	3.84700	0
20/01/2010	€ / R On 15-March-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	€ / R On 15-March-10	15.00	P	Foreign Exchange Future	4.31200	4.30700	0
20/01/2010	€ / R On 15-March-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	€ / R On 15-March-10	15.05	P	Foreign Exchange Future	4.36200	4.35700	0
20/01/2010	€ / R On 15-March-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	€ / R On 15-March-10	15.10	P	Foreign Exchange Future	4.41200	4.40700	0
20/01/2010	€ / R On 15-March-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	€ / R On 15-March-10	15.15	P	Foreign Exchange Future	4.46200	4.45700	0
20/01/2010	€ / R On 15-March-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	€ / R On 15-March-10	15.20	P	Foreign Exchange Future	4.51200	4.50700	0
20/01/2010	€ / R On 15-March-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	€ / R On 15-March-10	15.25	P	Foreign Exchange Future	4.56200	4.55700	0
20/01/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.01000	0.01000	0
20/01/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.43800	4.43400	0
20/01/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.00900	0.00900	0
20/01/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.48700	4.48300	0
20/01/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00900	0.00900	0
20/01/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.53700	4.53300	0
20/01/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00800	0.00800	0
20/01/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.58600	4.58200	0
20/01/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00800	0.00800	0
20/01/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.63600	4.63200	0
20/01/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00700	0.00700	0
20/01/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.68500	4.68100	0
20/01/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00700	0.00700	0
20/01/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.73500	4.73100	0
20/01/2010	€ / R On 15-March-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	€ / R On 15-March-10	15.65	P	Foreign Exchange Future	4.96200	4.95700	0
20/01/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00600	0.00600	0
20/01/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.83400	4.83000	0
20/01/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00600	0.00600	0
20/01/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.88400	4.88000	0
20/01/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00600	0.00600	0
20/01/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.93400	4.93000	0
20/01/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.09600	0.09700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	4.71500	4.71200	0
20/01/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.09500	0.09500	0
20/01/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	4.76400	4.76000	0
20/01/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.09300	0.09400	0
20/01/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	4.81200	4.80900	0
20/01/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.09200	0.09200	0
20/01/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	4.86100	4.85700	0
20/01/2010	€ / R On 15-March-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	€ / R On 15-March-10	16.05	P	Foreign Exchange Future	5.36200	5.35700	0
20/01/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.08800	0.08900	0
20/01/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	4.95700	4.95400	0
20/01/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00400	0.00400	0
20/01/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	5.28200	5.27800	0
20/01/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.08600	0.08600	0
20/01/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	5.05500	5.05100	0
20/01/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.08400	0.08500	0
20/01/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	5.10300	5.10000	0
20/01/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.08000	0.08100	0
20/01/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	5.24900	5.24600	0
20/01/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.07700	0.07700	0
20/01/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	5.39600	5.39200	0
20/01/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.07000	0.07000	0
20/01/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	5.68900	5.68500	0
20/01/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.06800	0.06800	0
20/01/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	5.78700	5.78300	0
20/01/2010	€ / R On 15-March-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	€ / R On 15-March-10	17.10	P	Foreign Exchange Future	6.41200	6.40700	0
20/01/2010	€ / R On 15-March-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	€ / R On 15-March-10	17.15	P	Foreign Exchange Future	6.46200	6.45700	0
20/01/2010	€ / R On 15-March-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	€ / R On 15-March-10	17.20	P	Foreign Exchange Future	6.51200	6.50700	0
20/01/2010	€ / R On 15-March-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	€ / R On 15-March-10	17.25	P	Foreign Exchange Future	6.56200	6.55700	0
20/01/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.42900	6.42500	0
20/01/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.47900	6.47500	0
20/01/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.52900	6.52500	0
20/01/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.57900	6.57500	0
20/01/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.62900	6.62500	0
20/01/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.67900	6.67500	0
20/01/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.72900	6.72500	0
20/01/2010	€ / R On 15-March-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	€ / R On 15-March-10	17.65	P	Foreign Exchange Future	6.96200	6.95700	0
20/01/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.82900	6.82500	0
20/01/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.87900	6.87500	0
20/01/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.92900	6.92500	0
20/01/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.05000	0.05100	0
20/01/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	6.66900	6.66600	0
20/01/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.05000	0.05000	0
20/01/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	6.71900	6.71500	0
20/01/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.04900	0.04900	0
20/01/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	6.76800	6.76400	0
20/01/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.04800	0.04800	0
20/01/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	6.81700	6.81300	0
20/01/2010	€ / R On 15-March-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	€ / R On 15-March-10	18.05	P	Foreign Exchange Future	7.36200	7.35700	0
20/01/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.04600	0.04700	0
20/01/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	6.91500	6.91200	0
20/01/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	7.27900	7.27500	0
20/01/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.04500	0.04500	0
20/01/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	7.01400	7.01000	0
20/01/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.04400	0.04400	0
20/01/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	7.06300	7.05900	0
20/01/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.04200	0.04200	0
20/01/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	7.21100	7.20700	0
20/01/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.04000	0.04000	0
20/01/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	7.35900	7.35500	0
20/01/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.03600	0.03600	0
20/01/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	7.65500	7.65100	0
20/01/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.03500	0.03500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	7.75400	7.75000	0
20/01/2010	€ / R On 15-March-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	€ / R On 15-March-10	19.10	P	Foreign Exchange Future	8.41200	8.40700	0
20/01/2010	€ / R On 15-March-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	€ / R On 15-March-10	19.15	P	Foreign Exchange Future	8.46200	8.45700	0
20/01/2010	€ / R On 15-March-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	€ / R On 15-March-10	19.20	P	Foreign Exchange Future	8.51200	8.50700	0
20/01/2010	€ / R On 15-March-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	€ / R On 15-March-10	19.25	P	Foreign Exchange Future	8.56200	8.55700	0
20/01/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.42800	8.42400	0
20/01/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.47800	8.47400	0
20/01/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.52800	8.52400	0
20/01/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.57800	8.57400	0
20/01/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.62800	8.62400	0
20/01/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.67800	8.67400	0
20/01/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.72800	8.72400	0
20/01/2010	€ / R On 15-March-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	€ / R On 15-March-10	19.65	P	Foreign Exchange Future	8.96200	8.95700	0
20/01/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.82800	8.82400	0
20/01/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.87800	8.87400	0
20/01/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.92800	8.92400	0
20/01/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.02400	0.02400	0
20/01/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	8.64300	8.63900	0
20/01/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.02300	0.02300	0
20/01/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	8.69200	8.68800	0
20/01/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.02300	0.02300	0
20/01/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	8.74200	8.73800	0
20/01/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.02200	0.02200	0
20/01/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	8.79100	8.78700	0
20/01/2010	€ / R On 15-March-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	€ / R On 15-March-10	20.05	P	Foreign Exchange Future	9.36200	9.35700	0
20/01/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.02100	0.02100	0
20/01/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	8.89000	8.88600	0
20/01/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	9.27800	9.27400	0
20/01/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.02000	0.02000	0
20/01/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	8.98900	8.98500	0
20/01/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.02000	0.02000	0
20/01/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	9.03900	9.03500	0
20/01/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.01800	0.01800	0
20/01/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	9.18700	9.18300	0
20/01/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.01700	0.01700	0
20/01/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	9.33600	9.33200	0
20/01/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.01400	0.01400	0
20/01/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	9.63300	9.62900	0
20/01/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.01400	0.01400	0
20/01/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	9.73300	9.72900	0
20/01/2010	AU\$ / R On 13-September-10			Foreign Exchange Future	6.96210	6.94270	60
20/01/2010	AU\$ / R On 15-March-10	2.40	C	Foreign Exchange Future	4.47300	4.45500	0
20/01/2010	AU\$ / R On 15-March-10	2.40	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 15-March-10	2.45	C	Foreign Exchange Future	4.42300	4.40500	0
20/01/2010	AU\$ / R On 15-March-10	2.45	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.42100	4.40200	0
20/01/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.37100	4.35200	0
20/01/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.32100	4.30200	0
20/01/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.27100	4.25200	0
20/01/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 15-March-10	2.70	C	Foreign Exchange Future	4.17300	4.15500	0
20/01/2010	AU\$ / R On 15-March-10	2.70	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	4.17100	4.15200	0
20/01/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	4.12100	4.10200	0
20/01/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	4.07100	4.05200	0
20/01/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	4.02100	4.00200	0
20/01/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.97100	3.95200	0
20/01/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.92100	3.90200	0
20/01/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.87100	3.85200	0
20/01/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.82100	3.80200	0
20/01/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.77100	3.75200	0
20/01/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.72100	3.70200	0
20/01/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.67100	3.65200	0
20/01/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	3.47300	3.45500	0
20/01/2010	AU\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	3.42300	3.40500	0
20/01/2010	AU\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.42100	3.40200	0
20/01/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.37100	3.35200	0
20/01/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.32100	3.30200	0
20/01/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.27100	3.25200	0
20/01/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 15-March-10	3.70	C	Foreign Exchange Future	3.17300	3.15500	0
20/01/2010	AU\$ / R On 15-March-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	3.17100	3.15200	0
20/01/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	3.12100	3.10200	0
20/01/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	3.07100	3.05200	0
20/01/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	3.02100	3.00200	0
20/01/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.97100	2.95200	0
20/01/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.92100	2.90200	0
20/01/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.87100	2.85200	0
20/01/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.82100	2.80200	0
20/01/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.77100	2.75200	0
20/01/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.72100	2.70200	0
20/01/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.67100	2.65200	0
20/01/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 15-March-10	4.40	C	Foreign Exchange Future	2.47300	2.45500	0
20/01/2010	AU\$ / R On 15-March-10	4.40	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 15-March-10	4.45	C	Foreign Exchange Future	2.42300	2.40500	0
20/01/2010	AU\$ / R On 15-March-10	4.45	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.42200	2.40300	0
20/01/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.37200	2.35300	0
20/01/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.32200	2.30300	0
20/01/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.27200	2.25300	0
20/01/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	AU\$ / R On 15-March-10	4.70	C	Foreign Exchange Future	2.17300	2.15500	0
20/01/2010	AU\$ / R On 15-March-10	4.70	P	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	2.17200	2.15300	0
20/01/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	2.12200	2.10400	0
20/01/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00100	0.00200	0
20/01/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	2.07300	2.05400	0
20/01/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00200	0.00200	0
20/01/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	2.02300	2.00400	0
20/01/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00200	0.00200	0
20/01/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.97300	1.95400	0
20/01/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00200	0.00200	0
20/01/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.92300	1.90500	0
20/01/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00200	0.00300	0
20/01/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.87400	1.85500	0
20/01/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00300	0.00300	0
20/01/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.82400	1.80500	0
20/01/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00300	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.77400	1.75500	0
20/01/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00300	0.00300	0
20/01/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.72500	1.70600	0
20/01/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00400	0.00400	0
20/01/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.67500	1.65600	0
20/01/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00400	0.00400	0
20/01/2010	AU\$ / R On 15-March-10	5.40	C	Foreign Exchange Future	1.47400	1.45600	0
20/01/2010	AU\$ / R On 15-March-10	5.40	P	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	AU\$ / R On 15-March-10	5.45	C	Foreign Exchange Future	1.42400	1.40600	0
20/01/2010	AU\$ / R On 15-March-10	5.45	P	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.42700	1.40900	0
20/01/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00600	0.00700	0
20/01/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.37800	1.35900	0
20/01/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00700	0.00700	0
20/01/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.32900	1.31000	0
20/01/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00800	0.00800	0
20/01/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.28000	1.26100	0
20/01/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00900	0.00900	0
20/01/2010	AU\$ / R On 15-March-10	5.70	C	Foreign Exchange Future	1.17500	1.15700	0
20/01/2010	AU\$ / R On 15-March-10	5.70	P	Foreign Exchange Future	0.00200	0.00200	0
20/01/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	1.18100	1.16300	0
20/01/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.01000	0.01100	0
20/01/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	1.13200	1.11400	0
20/01/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.01100	0.01200	0
20/01/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	1.08400	1.06500	0
20/01/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.01300	0.01300	0
20/01/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	1.03500	1.01600	0
20/01/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.01400	0.01400	0
20/01/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.98800	0.97000	0
20/01/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.01700	0.01800	0
20/01/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.94300	0.92400	0
20/01/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.02200	0.02200	0
20/01/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.89700	0.87900	0
20/01/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.02600	0.02700	0
20/01/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.85300	0.83500	0
20/01/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.03200	0.03300	0
20/01/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.81000	0.79200	0
20/01/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.03900	0.04000	0
20/01/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.76700	0.75000	0
20/01/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.04600	0.04800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.72600	0.70900	0
20/01/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.05500	0.05700	0
20/01/2010	AU\$ / R On 15-March-10	6.30	C	Foreign Exchange Future	0.59800	0.58200	0
20/01/2010	AU\$ / R On 15-March-10	6.30	P	Foreign Exchange Future	0.02500	0.02700	0
20/01/2010	AU\$ / R On 15-March-10	6.35	C	Foreign Exchange Future	0.55300	0.53800	0
20/01/2010	AU\$ / R On 15-March-10	6.35	P	Foreign Exchange Future	0.03000	0.03300	0
20/01/2010	AU\$ / R On 15-March-10	6.40	C	Foreign Exchange Future	0.50900	0.49500	0
20/01/2010	AU\$ / R On 15-March-10	6.40	P	Foreign Exchange Future	0.03600	0.04000	0
20/01/2010	AU\$ / R On 15-March-10	6.45	C	Foreign Exchange Future	0.46700	0.45300	0
20/01/2010	AU\$ / R On 15-March-10	6.45	P	Foreign Exchange Future	0.04400	0.04800	0
20/01/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.53600	0.52200	0
20/01/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.11500	0.12000	0
20/01/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.50100	0.48900	0
20/01/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.13000	0.13700	0
20/01/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.46900	0.45700	0
20/01/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.14800	0.15500	0
20/01/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.43700	0.42700	0
20/01/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.16600	0.17500	0
20/01/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.40700	0.39700	0
20/01/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.18600	0.19500	0
20/01/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.37900	0.37000	0
20/01/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.20800	0.21800	0
20/01/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.35200	0.34400	0
20/01/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.23100	0.24200	0
20/01/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.32600	0.31900	0
20/01/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.25500	0.26700	0
20/01/2010	AU\$ / R On 14-June-10	6.90	C	Foreign Exchange Future	0.30200	0.29600	0
20/01/2010	AU\$ / R On 14-June-10	6.90	P	Foreign Exchange Future	0.28100	0.29400	0
20/01/2010	AU\$ / R On 13-September-10	6.91	C	Foreign Exchange Future	0.40600	0.39900	0
20/01/2010	AU\$ / R On 13-September-10	6.91	P	Foreign Exchange Future	0.35100	0.36300	0
20/01/2010	AU\$ / R On 14-June-10	6.95	C	Foreign Exchange Future	0.28200	0.27600	0
20/01/2010	AU\$ / R On 14-June-10	6.95	P	Foreign Exchange Future	0.31100	0.32400	0
20/01/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.26300	0.25800	0
20/01/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.34200	0.35600	0
20/01/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.24600	0.24100	0
20/01/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.37500	0.38900	0
20/01/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.22900	0.22500	0
20/01/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.40800	0.42300	0
20/01/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.21400	0.21000	0
20/01/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.44300	0.45800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.20000	0.19600	0
20/01/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.47900	0.49400	0
20/01/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.18700	0.18300	0
20/01/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.51600	0.53100	0
20/01/2010	AU\$ / R On 15-March-10	8.40	C	Foreign Exchange Future	0.00300	0.00300	0
20/01/2010	AU\$ / R On 15-March-10	8.40	P	Foreign Exchange Future	1.53000	1.54800	0
20/01/2010	AU\$ / R On 15-March-10	8.45	C	Foreign Exchange Future	0.00300	0.00300	0
20/01/2010	AU\$ / R On 15-March-10	8.45	P	Foreign Exchange Future	1.58000	1.59800	0
20/01/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.04400	0.04300	0
20/01/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.62300	1.64100	0
20/01/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.04200	0.04100	0
20/01/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.67100	1.68900	0
20/01/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.04000	0.03900	0
20/01/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.71900	1.73700	0
20/01/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.03800	0.03800	0
20/01/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.76700	1.78600	0
20/01/2010	AU\$ / R On 15-March-10	8.70	C	Foreign Exchange Future	0.00200	0.00200	0
20/01/2010	AU\$ / R On 15-March-10	8.70	P	Foreign Exchange Future	1.82900	1.84700	0
20/01/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.03500	0.03500	0
20/01/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.86400	1.88300	0
20/01/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.03300	0.03300	0
20/01/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.91200	1.93100	0
20/01/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.03200	0.03200	0
20/01/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.96100	1.98000	0
20/01/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.03100	0.03100	0
20/01/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.01000	2.02900	0
20/01/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.02900	0.02800	0
20/01/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.05800	2.07600	0
20/01/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.02700	0.02700	0
20/01/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.10600	2.12500	0
20/01/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.02500	0.02500	0
20/01/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.15400	2.17300	0
20/01/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.02300	0.02300	0
20/01/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.20200	2.22100	0
20/01/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.02200	0.02100	0
20/01/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.25100	2.26900	0
20/01/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.02000	0.02000	0
20/01/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.29900	2.31800	0
20/01/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.01900	0.01900	0
20/01/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.34800	2.36700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	AU\$ / R On 15-March-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 15-March-10	10.40	P	Foreign Exchange Future	3.52700	3.54500	0
20/01/2010	AU\$ / R On 15-March-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 15-March-10	10.45	P	Foreign Exchange Future	3.57700	3.59500	0
20/01/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00300	0.00300	0
20/01/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.58200	3.60100	0
20/01/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00300	0.00300	0
20/01/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.63200	3.65100	0
20/01/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00300	0.00300	0
20/01/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.68200	3.70100	0
20/01/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00300	0.00300	0
20/01/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.73200	3.75100	0
20/01/2010	AU\$ / R On 15-March-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 15-March-10	10.70	P	Foreign Exchange Future	3.82700	3.84500	0
20/01/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00200	0.00200	0
20/01/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.83100	3.85000	0
20/01/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00200	0.00200	0
20/01/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.88100	3.90000	0
20/01/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00200	0.00200	0
20/01/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	3.93100	3.95000	0
20/01/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00200	0.00200	0
20/01/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	3.98100	4.00000	0
20/01/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00200	0.00200	0
20/01/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.03100	4.05000	0
20/01/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00200	0.00200	0
20/01/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.08100	4.10000	0
20/01/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00200	0.00200	0
20/01/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.13100	4.15000	0
20/01/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00200	0.00200	0
20/01/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.18100	4.20000	0
20/01/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.23000	4.24900	0
20/01/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.28000	4.29900	0
20/01/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.33000	4.34900	0
20/01/2010	AU\$ / R On 15-March-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 15-March-10	12.40	P	Foreign Exchange Future	5.52700	5.54500	0
20/01/2010	AU\$ / R On 15-March-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 15-March-10	12.45	P	Foreign Exchange Future	5.57700	5.59500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.58000	5.59900	0
20/01/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00100	0.00100	0
20/01/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.63000	5.64900	0
20/01/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.67900	5.69800	0
20/01/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.72900	5.74800	0
20/01/2010	AU\$ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 15-March-10	12.70	P	Foreign Exchange Future	5.82700	5.84500	0
20/01/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.82900	5.84800	0
20/01/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.87900	5.89800	0
20/01/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	5.92900	5.94800	0
20/01/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	5.97900	5.99800	0
20/01/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.02900	6.04800	0
20/01/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.07900	6.09800	0
20/01/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.12900	6.14800	0
20/01/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.17900	6.19800	0
20/01/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.22900	6.24800	0
20/01/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.27900	6.29800	0
20/01/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.32900	6.34800	0
20/01/2010	AU\$ / R On 15-March-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 15-March-10	14.40	P	Foreign Exchange Future	7.52700	7.54500	0
20/01/2010	AU\$ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 15-March-10	14.45	P	Foreign Exchange Future	7.57700	7.59500	0
20/01/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.57900	7.59800	0
20/01/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.62900	7.64800	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.67900	7.69800	0
20/01/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.72900	7.74800	0
20/01/2010	AU\$ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 15-March-10	14.70	P	Foreign Exchange Future	7.82700	7.84500	0
20/01/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.82900	7.84800	0
20/01/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.87900	7.89800	0
20/01/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	7.92900	7.94800	0
20/01/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	7.97900	7.99800	0
20/01/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.02900	8.04800	0
20/01/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.07900	8.09800	0
20/01/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.12900	8.14800	0
20/01/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.17900	8.19800	0
20/01/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.22900	8.24800	0
20/01/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.27900	8.29800	0
20/01/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
20/01/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.32900	8.34800	0
21/01/2010	\$ / R On 13-December-10			Foreign Exchange Future	7.96730	7.96020	493
21/01/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	4.91700	4.91000	0
21/01/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	4.16800	4.16100	0
21/01/2010	\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	4.11800	4.11100	0
21/01/2010	\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.20100	4.19400	0
21/01/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	\$ / R On 15-March-10	3.55	C	Foreign Exchange Future	4.01800	4.01100	0
21/01/2010	\$ / R On 15-March-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	4.10100	4.09400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	4.05100	4.04400	0
21/01/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.13400	4.12700	0
21/01/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00100	0
21/01/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	4.08400	4.07700	0
21/01/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00000	0.00100	0
21/01/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	4.03400	4.02700	0
21/01/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00000	0.00100	0
21/01/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	4.11800	4.11100	0
21/01/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	4.06800	4.06100	0
21/01/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	4.01900	4.01200	0
21/01/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00200	0.00200	0
21/01/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	3.96900	3.96200	0
21/01/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00200	0.00200	0
21/01/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	3.91900	3.91200	0
21/01/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00200	0.00200	0
21/01/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	3.86900	3.86200	0
21/01/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00200	0.00200	0
21/01/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.81900	3.81200	0
21/01/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00200	0.00200	0
21/01/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.76900	3.76200	0
21/01/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00200	0.00200	0
21/01/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.72000	3.71300	0
21/01/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00300	0.00300	0
21/01/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.67000	3.66300	0
21/01/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00300	0.00300	0
21/01/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.62000	3.61300	0
21/01/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00300	0.00300	0
21/01/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.57000	3.56300	0
21/01/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00300	0.00300	0
21/01/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.52000	3.51300	0
21/01/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00300	0.00300	0
21/01/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.47100	3.46400	0
21/01/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00400	0.00400	0
21/01/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.15200	3.14400	0
21/01/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00100	0.00000	0
21/01/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	3.10200	3.09400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00100	0.00000	0
21/01/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	3.05200	3.04400	0
21/01/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00100	0.00000	0
21/01/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.13600	3.12900	0
21/01/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00200	0.00300	0
21/01/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	3.08600	3.07900	0
21/01/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00200	0.00300	0
21/01/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	3.03600	3.02900	0
21/01/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00200	0.00300	0
21/01/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.12300	3.11600	0
21/01/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00600	0.00600	0
21/01/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	3.07300	3.06600	0
21/01/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00600	0.00600	0
21/01/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	3.02400	3.01700	0
21/01/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00700	0.00700	0
21/01/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	2.97400	2.96700	0
21/01/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00700	0.00700	0
21/01/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	2.92400	2.91800	0
21/01/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00700	0.00800	0
21/01/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	2.87500	2.86800	0
21/01/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00800	0.00800	0
21/01/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.82500	2.81800	0
21/01/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00800	0.00800	0
21/01/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.77600	2.76900	0
21/01/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00900	0.00900	0
21/01/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.72600	2.71900	0
21/01/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00900	0.00900	0
21/01/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.67700	2.67000	0
21/01/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.01000	0.01000	0
21/01/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.62700	2.62000	0
21/01/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.01000	0.01000	0
21/01/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.57800	2.57100	0
21/01/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.01100	0.01100	0
21/01/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.52800	2.52200	0
21/01/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.01100	0.01200	0
21/01/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.47900	2.47200	0
21/01/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.01200	0.01200	0
21/01/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.15400	2.14700	0
21/01/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00300	0.00300	0
21/01/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	2.10500	2.09700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00400	0.00300	0
21/01/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	2.05500	2.04800	0
21/01/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00400	0.00400	0
21/01/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.14200	2.13500	0
21/01/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00800	0.00900	0
21/01/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	2.09300	2.08600	0
21/01/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00900	0.01000	0
21/01/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	2.04400	2.03700	0
21/01/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.01000	0.01100	0
21/01/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.13400	2.12800	0
21/01/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.01700	0.01800	0
21/01/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	2.08500	2.07800	0
21/01/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.01800	0.01800	0
21/01/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	2.03600	2.02900	0
21/01/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01900	0.01900	0
21/01/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	1.98800	1.98200	0
21/01/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.02100	0.02200	0
21/01/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	1.94000	1.93400	0
21/01/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.02300	0.02400	0
21/01/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	1.89300	1.88700	0
21/01/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.02600	0.02700	0
21/01/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.84600	1.84000	0
21/01/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.02900	0.03000	0
21/01/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.80000	1.79400	0
21/01/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.03300	0.03400	0
21/01/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.75300	1.74700	0
21/01/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.03600	0.03700	0
21/01/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.70700	1.70100	0
21/01/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.04000	0.04100	0
21/01/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.66200	1.65600	0
21/01/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.04500	0.04600	0
21/01/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.61600	1.61000	0
21/01/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.04900	0.05000	0
21/01/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.57100	1.56500	0
21/01/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.05400	0.05500	0
21/01/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.52700	1.52100	0
21/01/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.06000	0.06100	0
21/01/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.17500	1.17000	0
21/01/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.02400	0.02600	0
21/01/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.12800	1.12200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.02700	0.02800	0
21/01/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	1.08100	1.07500	0
21/01/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.03000	0.03100	0
21/01/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.19800	1.19100	0
21/01/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.06400	0.06500	0
21/01/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.15400	1.14700	0
21/01/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.07000	0.07100	0
21/01/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	1.11100	1.10400	0
21/01/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.07700	0.07800	0
21/01/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.22900	1.22200	0
21/01/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.11200	0.11200	0
21/01/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.18800	1.18100	0
21/01/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.12100	0.12100	0
21/01/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	1.14800	1.14100	0
21/01/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.13100	0.13100	0
21/01/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	1.11100	1.10500	0
21/01/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.14400	0.14500	0
21/01/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	1.07500	1.06900	0
21/01/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.15800	0.15900	0
21/01/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	1.04000	1.03400	0
21/01/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.17300	0.17400	0
21/01/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	1.00600	0.99900	0
21/01/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.18900	0.18900	0
21/01/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	0.97200	0.96600	0
21/01/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.20500	0.20600	0
21/01/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	0.94000	0.93300	0
21/01/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.22300	0.22300	0
21/01/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	0.90800	0.90200	0
21/01/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.24100	0.24200	0
21/01/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.87700	0.87100	0
21/01/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.26000	0.26100	0
21/01/2010	\$ / R On 13-December-10	7.40	C	Foreign Exchange Future	0.84700	0.84100	0
21/01/2010	\$ / R On 13-December-10	7.40	P	Foreign Exchange Future	0.28000	0.28100	0
21/01/2010	\$ / R On 13-December-10	7.45	C	Foreign Exchange Future	0.81800	0.81200	0
21/01/2010	\$ / R On 13-December-10	7.45	P	Foreign Exchange Future	0.30100	0.30200	0
21/01/2010	\$ / R On 13-December-10	7.50	C	Foreign Exchange Future	0.79000	0.78400	0
21/01/2010	\$ / R On 13-December-10	7.50	P	Foreign Exchange Future	0.32300	0.32400	0
21/01/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.42500	0.42100	0
21/01/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.27400	0.27700	0
21/01/2010	\$ / R On 14-June-10	7.60	C	Foreign Exchange Future	0.39900	0.39600	390

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	\$ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.29800	0.30200	130
21/01/2010	\$ / R On 14-June-10	7.65	C	Foreign Exchange Future	0.37500	0.37200	100
21/01/2010	\$ / R On 14-June-10	7.65	P	Foreign Exchange Future	0.32400	0.32800	0
21/01/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.52600	0.52100	0
21/01/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.39200	0.39500	0
21/01/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.50300	0.49700	0
21/01/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.41900	0.42100	0
21/01/2010	\$ / R On 13-September-10	7.80	C	Foreign Exchange Future	0.48100	0.47500	0
21/01/2010	\$ / R On 13-September-10	7.80	P	Foreign Exchange Future	0.44700	0.44900	0
21/01/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.61500	0.60900	0
21/01/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.49800	0.49900	0
21/01/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.59300	0.58700	0
21/01/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.52600	0.52700	0
21/01/2010	\$ / R On 13-December-10	7.95	C	Foreign Exchange Future	0.57200	0.56600	0
21/01/2010	\$ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.55500	0.55600	0
21/01/2010	\$ / R On 13-December-10	8.00	C	Foreign Exchange Future	0.55300	0.54700	0
21/01/2010	\$ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.58600	0.58700	0
21/01/2010	\$ / R On 13-December-10	8.05	C	Foreign Exchange Future	0.53400	0.52900	0
21/01/2010	\$ / R On 13-December-10	8.05	P	Foreign Exchange Future	0.61700	0.61900	0
21/01/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.51700	0.51100	0
21/01/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.65000	0.65100	0
21/01/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.50000	0.49500	4,400
21/01/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.68300	0.68500	0
21/01/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.48300	0.47900	0
21/01/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.71600	0.71900	0
21/01/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.46700	0.46300	0
21/01/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.75000	0.75300	0
21/01/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.45200	0.44800	0
21/01/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.78500	0.78800	0
21/01/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.43800	0.43400	0
21/01/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.82100	0.82400	0
21/01/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.42400	0.42000	0
21/01/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.85700	0.86000	0
21/01/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.41000	0.40700	0
21/01/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.89300	0.89700	0
21/01/2010	\$ / R On 13-December-10	8.50	C	Foreign Exchange Future	0.39700	0.39400	0
21/01/2010	\$ / R On 13-December-10	8.50	P	Foreign Exchange Future	0.93000	0.93400	0
21/01/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.38500	0.38200	0
21/01/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.96800	0.97200	0
21/01/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.37300	0.37000	117

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	1.00600	1.01000	0
21/01/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.12400	0.12500	0
21/01/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.07300	1.08100	0
21/01/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.23200	0.23200	3,000
21/01/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	1.09800	1.10600	0
21/01/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.11200	0.11400	0
21/01/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.16100	1.17000	0
21/01/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.10700	0.10800	0
21/01/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.20600	1.21400	0
21/01/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.10200	0.10300	0
21/01/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.25100	1.25900	0
21/01/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.09700	0.09900	0
21/01/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.29600	1.30500	0
21/01/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.09200	0.09400	0
21/01/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.34100	1.35000	0
21/01/2010	\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.08800	0.09000	0
21/01/2010	\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	1.38700	1.39600	0
21/01/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.28500	0.28300	0
21/01/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.36800	1.37300	0
21/01/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.27700	0.27500	330
21/01/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.41000	1.41500	0
21/01/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.16900	0.17000	0
21/01/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.48500	1.49400	0
21/01/2010	\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.07400	0.07600	21,795
21/01/2010	\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	1.57300	1.58200	0
21/01/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.07000	0.07300	0
21/01/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.61900	1.62900	0
21/01/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.15300	0.15400	0
21/01/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.61900	1.62800	0
21/01/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.06500	0.06700	0
21/01/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.71400	1.72300	0
21/01/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.06200	0.06500	26,596
21/01/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.76100	1.77100	0
21/01/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.06000	0.06200	0
21/01/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.80900	1.81800	0
21/01/2010	\$ / R On 14-June-10	9.50	C	Foreign Exchange Future	0.05700	0.06000	0
21/01/2010	\$ / R On 14-June-10	9.50	P	Foreign Exchange Future	1.85600	1.86600	0
21/01/2010	\$ / R On 14-June-10	9.55	C	Foreign Exchange Future	0.05500	0.05800	0
21/01/2010	\$ / R On 14-June-10	9.55	P	Foreign Exchange Future	1.90400	1.91400	0
21/01/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.05300	0.05600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	1.95200	1.96200	0
21/01/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.05100	0.05400	0
21/01/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	2.00000	2.01000	0
21/01/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.11900	0.12200	0
21/01/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	1.98500	1.99600	0
21/01/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.11600	0.11800	0
21/01/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	2.03200	2.04200	0
21/01/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.11300	0.11500	0
21/01/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	2.07900	2.08900	0
21/01/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.18700	0.18700	0
21/01/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	2.07000	2.07700	0
21/01/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.18300	0.18300	0
21/01/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	2.11600	2.12300	0
21/01/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.17800	0.17900	0
21/01/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.16100	2.16900	0
21/01/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.17400	0.17400	300
21/01/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.20700	2.21400	0
21/01/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.16900	0.17000	0
21/01/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.25200	2.26000	0
21/01/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.16500	0.16600	0
21/01/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.29800	2.30600	0
21/01/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.16100	0.16200	0
21/01/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.34400	2.35200	0
21/01/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.15700	0.15800	0
21/01/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.39000	2.39800	0
21/01/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.15300	0.15400	0
21/01/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.43600	2.44400	0
21/01/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.14900	0.15000	0
21/01/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.48200	2.49000	0
21/01/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.14600	0.14700	0
21/01/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.52900	2.53700	0
21/01/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.14200	0.14300	0
21/01/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.57500	2.58300	0
21/01/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.13900	0.14000	0
21/01/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.62200	2.63000	0
21/01/2010	\$ / R On 13-December-10	10.50	C	Foreign Exchange Future	0.13600	0.13700	0
21/01/2010	\$ / R On 13-December-10	10.50	P	Foreign Exchange Future	2.66900	2.67700	0
21/01/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.02200	0.02500	0
21/01/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.87100	2.88100	0
21/01/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.02100	0.02400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	2.92000	2.93000	0
21/01/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.02000	0.02300	0
21/01/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	2.96900	2.97900	0
21/01/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.01900	0.02200	0
21/01/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	3.01800	3.02800	0
21/01/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.01800	0.02100	0
21/01/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.06700	3.07700	0
21/01/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.01700	0.02000	0
21/01/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.11600	3.12600	0
21/01/2010	\$ / R On 15-March-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	\$ / R On 15-March-10	10.85	P	Foreign Exchange Future	3.28200	3.28900	0
21/01/2010	\$ / R On 15-March-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	\$ / R On 15-March-10	10.90	P	Foreign Exchange Future	3.33200	3.33900	0
21/01/2010	\$ / R On 15-March-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	\$ / R On 15-March-10	10.95	P	Foreign Exchange Future	3.38200	3.38900	0
21/01/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.01500	0.01700	0
21/01/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.31400	3.32300	0
21/01/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.10600	0.10800	0
21/01/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.18900	3.19800	0
21/01/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.01300	0.01600	0
21/01/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.41200	3.42200	0
21/01/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.01300	0.01600	0
21/01/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.46200	3.47200	0
21/01/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.01200	0.01500	0
21/01/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.51100	3.52100	0
21/01/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.01200	0.01400	0
21/01/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.56100	3.57000	0
21/01/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.01100	0.01400	0
21/01/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.61000	3.62000	0
21/01/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.01100	0.01300	0
21/01/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.66000	3.66900	0
21/01/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.01100	0.01300	0
21/01/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.71000	3.71900	0
21/01/2010	\$ / R On 15-March-10	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	\$ / R On 15-March-10	11.44	P	Foreign Exchange Future	3.87200	3.87900	0
21/01/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.01000	0.01300	0
21/01/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.75900	3.76900	0
21/01/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.01000	0.01200	0
21/01/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.80900	3.81800	0
21/01/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.00900	0.01200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.85800	3.86800	0
21/01/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.00900	0.01100	0
21/01/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	3.90800	3.91700	0
21/01/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.00900	0.01100	0
21/01/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	3.95800	3.96700	0
21/01/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.04000	0.04200	0
21/01/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.90600	3.91600	0
21/01/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.03900	0.04200	0
21/01/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	3.95500	3.96600	0
21/01/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.03800	0.04100	0
21/01/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	4.00400	4.01500	0
21/01/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.07900	0.08000	0
21/01/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	3.96200	3.97000	0
21/01/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.07700	0.07900	0
21/01/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	4.01000	4.01900	0
21/01/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.07600	0.07800	0
21/01/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	4.05900	4.06800	0
21/01/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.07400	0.07600	0
21/01/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	4.10700	4.11600	0
21/01/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.07300	0.07500	0
21/01/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.15600	4.16500	0
21/01/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.07100	0.07300	0
21/01/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.20400	4.21300	0
21/01/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.07000	0.07200	0
21/01/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.25300	4.26200	0
21/01/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.06900	0.07000	0
21/01/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.30200	4.31000	0
21/01/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.06700	0.06900	0
21/01/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.35000	4.35900	0
21/01/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.06600	0.06800	0
21/01/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.39900	4.40800	0
21/01/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.06500	0.06600	0
21/01/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.44800	4.45600	0
21/01/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.06300	0.06500	0
21/01/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.49600	4.50500	0
21/01/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.06200	0.06400	0
21/01/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.54500	4.55400	0
21/01/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.06100	0.06300	0
21/01/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.59400	4.60300	0
21/01/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00300	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.85200	4.85900	0
21/01/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00300	0.00300	0
21/01/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	4.90200	4.90900	0
21/01/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00200	0.00300	0
21/01/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	4.95100	4.95900	0
21/01/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00200	0.00300	0
21/01/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	5.00100	5.00900	0
21/01/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00200	0.00300	0
21/01/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.05100	5.05900	0
21/01/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00200	0.00200	0
21/01/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.10100	5.10800	0
21/01/2010	\$ / R On 15-March-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	\$ / R On 15-March-10	12.85	P	Foreign Exchange Future	5.28200	5.28900	0
21/01/2010	\$ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	\$ / R On 15-March-10	12.90	P	Foreign Exchange Future	5.33200	5.33900	0
21/01/2010	\$ / R On 15-March-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	\$ / R On 15-March-10	12.95	P	Foreign Exchange Future	5.38200	5.38900	0
21/01/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00200	0.00200	0
21/01/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.30100	5.30800	0
21/01/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.05000	0.05100	0
21/01/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	5.13300	5.14100	0
21/01/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00100	0.00200	0
21/01/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.40000	5.40800	0
21/01/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.45000	5.45700	0
21/01/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.50000	5.50700	0
21/01/2010	\$ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	\$ / R On 15-March-10	13.25	P	Foreign Exchange Future	5.68200	5.68900	0
21/01/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.60000	5.60700	0
21/01/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.65000	5.65700	0
21/01/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.70000	5.70700	0
21/01/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.75000	5.75700	0
21/01/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.80000	5.80700	0
21/01/2010	\$ / R On 15-March-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	\$ / R On 15-March-10	13.55	P	Foreign Exchange Future	5.98200	5.98900	0
21/01/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	5.90000	5.90700	0
21/01/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	5.95000	5.95700	0
21/01/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.01400	0.01600	0
21/01/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.88000	5.89000	0
21/01/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.01300	0.01600	0
21/01/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	5.92900	5.94000	0
21/01/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.01300	0.01600	0
21/01/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	5.97900	5.99000	0
21/01/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.03800	0.04000	0
21/01/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	5.92100	5.93000	0
21/01/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.03800	0.03900	0
21/01/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	5.97100	5.97900	0
21/01/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.03700	0.03900	0
21/01/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	6.02000	6.02900	0
21/01/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.03600	0.03800	0
21/01/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	6.06900	6.07800	0
21/01/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.03600	0.03700	0
21/01/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	6.11900	6.12700	0
21/01/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.03500	0.03700	0
21/01/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.16800	6.17700	0
21/01/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.03400	0.03600	0
21/01/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.21700	6.22600	0
21/01/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.03400	0.03500	0
21/01/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.26700	6.27500	0
21/01/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.03300	0.03500	0
21/01/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.31600	6.32500	0
21/01/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.03200	0.03400	0
21/01/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.36500	6.37400	0
21/01/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.03200	0.03300	0
21/01/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.41500	6.42300	0
21/01/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.03100	0.03300	0
21/01/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.46400	6.47300	0
21/01/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.03100	0.03200	0
21/01/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.51400	6.52200	0
21/01/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.03000	0.03200	0
21/01/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.56300	6.57200	0
21/01/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.84900	6.85600	0
21/01/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	6.89900	6.90600	0
21/01/2010	\$ / R On 15-March-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	\$ / R On 15-March-10	14.65	P	Foreign Exchange Future	7.08200	7.08900	0
21/01/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	6.99900	7.00600	0
21/01/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.04900	7.05600	0
21/01/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.09900	7.10600	0
21/01/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.02500	0.02600	0
21/01/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	7.10800	7.11600	0
21/01/2010	\$ / R On 15-March-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	\$ / R On 15-March-10	15.40	P	Foreign Exchange Future	7.83200	7.83900	0
21/01/2010	\$ / R On 15-March-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	\$ / R On 15-March-10	15.45	P	Foreign Exchange Future	7.88200	7.88900	0
21/01/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.79900	7.80600	0
21/01/2010	\$ / R On 15-March-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	\$ / R On 15-March-10	15.55	P	Foreign Exchange Future	7.98200	7.98900	0
21/01/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	7.89900	7.90600	0
21/01/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	7.94900	7.95600	0
21/01/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.86700	7.87500	0
21/01/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	7.91700	7.92500	0
21/01/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	7.96700	7.97500	0
21/01/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.01900	0.02100	0
21/01/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	7.90200	7.91100	0
21/01/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.01900	0.02000	0
21/01/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	7.95200	7.96000	0
21/01/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.01800	0.02000	0
21/01/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	8.00100	8.01000	0
21/01/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.01800	0.01900	0
21/01/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	8.05100	8.05900	0
21/01/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.01700	0.01900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	8.10000	8.10900	0
21/01/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.01700	0.01800	0
21/01/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.15000	8.15800	0
21/01/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.01700	0.01800	0
21/01/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.20000	8.20800	0
21/01/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.01600	0.01800	0
21/01/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.24900	8.25800	0
21/01/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.01600	0.01700	0
21/01/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.29900	8.30700	0
21/01/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.01500	0.01700	0
21/01/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.34800	8.35700	0
21/01/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.01500	0.01600	0
21/01/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.39800	8.40600	0
21/01/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.01400	0.01600	0
21/01/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.44700	8.45600	0
21/01/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.01400	0.01500	0
21/01/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.49700	8.50500	0
21/01/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.01400	0.01500	0
21/01/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.54700	8.55500	0
21/01/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.84900	8.85600	0
21/01/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	8.89900	8.90600	0
21/01/2010	\$ / R On 15-March-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	\$ / R On 15-March-10	16.65	P	Foreign Exchange Future	9.08200	9.08900	0
21/01/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	8.99900	9.00600	0
21/01/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	9.04900	9.05600	0
21/01/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	9.09900	9.10600	0
21/01/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.79900	9.80600	0
21/01/2010	£ / R On 13-September-10			Foreign Exchange Future	12.68520	12.73420	1,086
21/01/2010	£ / R On 15-March-10	7.85	C	Foreign Exchange Future	4.42200	4.47000	0
21/01/2010	£ / R On 15-March-10	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	4.58000	4.62900	0
21/01/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	£ / R On 15-March-10	7.95	C	Foreign Exchange Future	4.32200	4.37000	0
21/01/2010	£ / R On 15-March-10	7.95	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	£ / R On 15-March-10	8.00	C	Foreign Exchange Future	4.27200	4.32000	0
21/01/2010	£ / R On 15-March-10	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	4.43000	4.47900	0
21/01/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	4.33000	4.37900	0
21/01/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	4.28100	4.32900	0
21/01/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00200	0.00100	0
21/01/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	4.23100	4.28000	0
21/01/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00200	0.00200	0
21/01/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	4.13100	4.18000	0
21/01/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00200	0.00200	0
21/01/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	4.08100	4.13000	0
21/01/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00200	0.00200	0
21/01/2010	£ / R On 15-March-10	8.45	C	Foreign Exchange Future	3.82200	3.87000	0
21/01/2010	£ / R On 15-March-10	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	£ / R On 15-March-10	8.50	C	Foreign Exchange Future	3.77200	3.82000	0
21/01/2010	£ / R On 15-March-10	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	3.93200	3.98100	0
21/01/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00300	0.00300	0
21/01/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	3.88200	3.93100	0
21/01/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00300	0.00300	0
21/01/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	3.83200	3.88100	0
21/01/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00300	0.00300	0
21/01/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	3.78200	3.83100	0
21/01/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00300	0.00300	0
21/01/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	3.73300	3.78100	0
21/01/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00400	0.00300	0
21/01/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	3.68300	3.73200	0
21/01/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00400	0.00400	0
21/01/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	3.63300	3.68200	0
21/01/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00400	0.00400	0
21/01/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	3.58300	3.63200	0
21/01/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00400	0.00400	0
21/01/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	3.53400	3.58200	0
21/01/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00500	0.00400	0
21/01/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	3.48400	3.53300	0
21/01/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00500	0.00500	0
21/01/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	3.43400	3.48300	0
21/01/2010	£ / R On 14-June-10	9.05	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
21/01/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	3.38500	3.43300	0
21/01/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00600	0.00500	0
21/01/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	3.33500	3.38300	0
21/01/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00600	0.00500	0
21/01/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	3.28500	3.33400	0
21/01/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00600	0.00600	0
21/01/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	3.23600	3.28400	0
21/01/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00700	0.00600	0
21/01/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	3.18600	3.23400	0
21/01/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00700	0.00600	0
21/01/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	3.13600	3.18500	0
21/01/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00700	0.00700	0
21/01/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	3.08700	3.13500	0
21/01/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00800	0.00700	0
21/01/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	3.03700	3.08600	0
21/01/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00800	0.00800	0
21/01/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	2.98800	3.03600	0
21/01/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00900	0.00800	0
21/01/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	2.93800	2.98700	0
21/01/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00900	0.00900	0
21/01/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	2.88900	2.93700	0
21/01/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.01000	0.00900	0
21/01/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	2.83900	2.88700	0
21/01/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.01000	0.00900	0
21/01/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	2.79000	2.83800	0
21/01/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.01100	0.01000	0
21/01/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	2.74000	2.78800	0
21/01/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.01100	0.01000	0
21/01/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	2.69100	2.73900	0
21/01/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.01200	0.01100	0
21/01/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	2.64100	2.68900	0
21/01/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.01200	0.01100	0
21/01/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	2.59200	2.64000	0
21/01/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.01300	0.01200	0
21/01/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	2.54200	2.59000	0
21/01/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.01300	0.01200	0
21/01/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	2.49300	2.54100	0
21/01/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.01400	0.01300	0
21/01/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	2.44400	2.49200	0
21/01/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.01500	0.01400	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	2.39400	2.44200	0
21/01/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.01500	0.01400	0
21/01/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	2.34500	2.39300	0
21/01/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.01600	0.01500	0
21/01/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	2.29600	2.34400	0
21/01/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.01700	0.01600	0
21/01/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	2.24700	2.29500	0
21/01/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.01800	0.01700	0
21/01/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	2.19800	2.24500	0
21/01/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.01900	0.01700	0
21/01/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	2.14900	2.19600	0
21/01/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.02000	0.01800	0
21/01/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	2.10000	2.14700	0
21/01/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.02100	0.01900	0
21/01/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	2.05100	2.09800	0
21/01/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.02200	0.02000	0
21/01/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	2.00300	2.04900	0
21/01/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.02400	0.02100	0
21/01/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	1.95500	2.00100	0
21/01/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.02600	0.02300	0
21/01/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	1.90700	1.95300	0
21/01/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.02800	0.02500	0
21/01/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	1.86000	1.90600	0
21/01/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.03100	0.02800	0
21/01/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	1.81300	1.85800	0
21/01/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.03400	0.03000	0
21/01/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	1.76600	1.81100	0
21/01/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.03700	0.03300	0
21/01/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	1.71900	1.76300	0
21/01/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.04000	0.03500	0
21/01/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	1.67200	1.71600	0
21/01/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.04300	0.03800	0
21/01/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	1.62600	1.67000	0
21/01/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.04700	0.04200	0
21/01/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	1.58000	1.62300	0
21/01/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.05100	0.04500	0
21/01/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	1.53400	1.57700	0
21/01/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.05500	0.04900	0
21/01/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	1.48900	1.53100	0
21/01/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.06000	0.05300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	1.44400	1.48500	0
21/01/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.06500	0.05700	0
21/01/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	1.39900	1.44000	0
21/01/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.07000	0.06200	0
21/01/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	1.35500	1.39500	0
21/01/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.07600	0.06700	0
21/01/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	1.31100	1.35000	0
21/01/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.08200	0.07200	0
21/01/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	1.26800	1.30600	0
21/01/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.08900	0.07800	0
21/01/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	1.22500	1.26200	0
21/01/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.09600	0.08400	0
21/01/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	1.18200	1.21900	0
21/01/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.10300	0.09100	0
21/01/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	1.14000	1.17600	0
21/01/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.11100	0.09800	0
21/01/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	1.10100	1.13300	0
21/01/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.12200	0.10500	0
21/01/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	1.06300	1.09400	0
21/01/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.13400	0.11600	0
21/01/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	1.02600	1.05600	0
21/01/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.14700	0.12800	0
21/01/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.98900	1.01800	0
21/01/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.16000	0.14000	0
21/01/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.95300	0.98200	0
21/01/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.17400	0.15400	0
21/01/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.91900	0.94600	0
21/01/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.19000	0.16800	0
21/01/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.88400	0.91100	0
21/01/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.20500	0.18300	0
21/01/2010	£ / R On 14-June-10	11.85	C	Foreign Exchange Future	0.85100	0.87600	0
21/01/2010	£ / R On 14-June-10	11.85	P	Foreign Exchange Future	0.22200	0.19800	0
21/01/2010	£ / R On 14-June-10	11.90	C	Foreign Exchange Future	0.81900	0.84300	0
21/01/2010	£ / R On 14-June-10	11.90	P	Foreign Exchange Future	0.24000	0.21500	0
21/01/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.78700	0.81000	0
21/01/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.25800	0.23200	0
21/01/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.75600	0.77900	0
21/01/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.27700	0.25100	0
21/01/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.72600	0.74800	28
21/01/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.29700	0.27000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.69700	0.71800	0
21/01/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.31800	0.29000	0
21/01/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.66900	0.68900	0
21/01/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.34000	0.31100	0
21/01/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.64200	0.66100	0
21/01/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.36300	0.33300	0
21/01/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.61500	0.63300	0
21/01/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	0.38600	0.35500	0
21/01/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.59000	0.60700	0
21/01/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	0.41100	0.37900	0
21/01/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.56500	0.58100	0
21/01/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	0.43600	0.40300	0
21/01/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.54100	0.55700	0
21/01/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	0.46200	0.42900	0
21/01/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.51800	0.53300	8,032
21/01/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	0.48900	0.45500	0
21/01/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.49800	0.51000	0
21/01/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	0.51900	0.48200	0
21/01/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.47900	0.49000	0
21/01/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	0.55000	0.51200	0
21/01/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.46100	0.47100	0
21/01/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	0.58200	0.54300	0
21/01/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.44300	0.45300	0
21/01/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	0.61400	0.57500	0
21/01/2010	£ / R On 13-September-10	12.68	C	Foreign Exchange Future	0.69200	0.72000	0
21/01/2010	£ / R On 13-September-10	12.68	P	Foreign Exchange Future	0.68700	0.66600	0
21/01/2010	£ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.42600	0.43600	0
21/01/2010	£ / R On 14-June-10	12.70	P	Foreign Exchange Future	0.64700	0.60800	0
21/01/2010	£ / R On 13-September-10	12.73	C	Foreign Exchange Future	0.66900	0.69600	0
21/01/2010	£ / R On 13-September-10	12.73	P	Foreign Exchange Future	0.71400	0.69200	0
21/01/2010	£ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.41000	0.41900	0
21/01/2010	£ / R On 14-June-10	12.75	P	Foreign Exchange Future	0.68100	0.64100	0
21/01/2010	£ / R On 13-September-10	12.78	C	Foreign Exchange Future	0.64600	0.67200	0
21/01/2010	£ / R On 13-September-10	12.78	P	Foreign Exchange Future	0.74100	0.71800	0
21/01/2010	£ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.39500	0.40400	0
21/01/2010	£ / R On 14-June-10	12.80	P	Foreign Exchange Future	0.71600	0.67600	0
21/01/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.38000	0.38800	0
21/01/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	0.75100	0.71000	0
21/01/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.36600	0.37400	0
21/01/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	0.78700	0.74600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.35200	0.36000	0
21/01/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	0.82300	0.78200	0
21/01/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.34000	0.34700	0
21/01/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	0.86100	0.81900	0
21/01/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.32700	0.33400	0
21/01/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	0.89800	0.85600	0
21/01/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.31500	0.32200	0
21/01/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	0.93600	0.89400	0
21/01/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.30400	0.31000	0
21/01/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	0.97500	0.93200	0
21/01/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.29300	0.29900	0
21/01/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	1.01400	0.97100	0
21/01/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.28200	0.28800	0
21/01/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	1.05300	1.01000	0
21/01/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.27200	0.27800	0
21/01/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	1.09300	1.05000	0
21/01/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.26300	0.26800	0
21/01/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	1.13400	1.09000	0
21/01/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.25400	0.25900	11,194
21/01/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	1.17500	1.13100	0
21/01/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.24500	0.25000	0
21/01/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	1.21600	1.17200	0
21/01/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.23700	0.24100	0
21/01/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	1.25800	1.21300	0
21/01/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.22900	0.23300	0
21/01/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	1.30000	1.25500	0
21/01/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.22100	0.22500	0
21/01/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	1.34200	1.29700	0
21/01/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.21300	0.21800	0
21/01/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	1.38400	1.34000	0
21/01/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.20600	0.21000	0
21/01/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	1.42700	1.38200	0
21/01/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.20000	0.20400	0
21/01/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	1.47100	1.42600	0
21/01/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.19300	0.19700	0
21/01/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	1.51400	1.46900	0
21/01/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.18700	0.19100	0
21/01/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	1.55800	1.51300	0
21/01/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.18100	0.18500	0
21/01/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	1.60200	1.55700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.17500	0.17900	0
21/01/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	1.64600	1.60100	0
21/01/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.17000	0.17300	0
21/01/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	1.69100	1.64500	0
21/01/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.16400	0.16800	0
21/01/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	1.73500	1.69000	0
21/01/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.15900	0.16300	0
21/01/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	1.78000	1.73500	0
21/01/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.15500	0.15800	0
21/01/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	1.82600	1.78000	0
21/01/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.15000	0.15300	0
21/01/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	1.87100	1.82500	0
21/01/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.14600	0.14900	0
21/01/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	1.91700	1.87100	0
21/01/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.14100	0.14400	0
21/01/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	1.96200	1.91600	0
21/01/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.13700	0.14000	0
21/01/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	2.00800	1.96200	0
21/01/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.13300	0.13600	8,032
21/01/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	2.05400	2.00800	0
21/01/2010	£ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.01300	0.01400	0
21/01/2010	£ / R On 15-March-10	14.45	P	Foreign Exchange Future	2.19100	2.14400	0
21/01/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.12500	0.12900	0
21/01/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	2.14600	2.10100	0
21/01/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.12100	0.12500	0
21/01/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	2.19200	2.14700	0
21/01/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.11700	0.12000	0
21/01/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	2.23800	2.19200	0
21/01/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.11300	0.11600	0
21/01/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	2.28400	2.23800	0
21/01/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.10900	0.11300	0
21/01/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	2.33000	2.28500	0
21/01/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.10600	0.10900	0
21/01/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	2.37700	2.33100	0
21/01/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.10200	0.10500	0
21/01/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	2.42300	2.37700	0
21/01/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.09900	0.10200	0
21/01/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	2.47000	2.42400	0
21/01/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.09600	0.09900	0
21/01/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	2.51700	2.47100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.09300	0.09600	0
21/01/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	2.56400	2.51800	0
21/01/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.09000	0.09300	0
21/01/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	2.61100	2.56500	0
21/01/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.08700	0.09000	0
21/01/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	2.65800	2.61200	0
21/01/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.08400	0.08700	0
21/01/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	2.70500	2.65900	0
21/01/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.08200	0.08400	0
21/01/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	2.75300	2.70600	0
21/01/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.07900	0.08200	0
21/01/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	2.80000	2.75400	0
21/01/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.07700	0.07900	0
21/01/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	2.84800	2.80100	0
21/01/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.07500	0.07700	0
21/01/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	2.89600	2.84900	0
21/01/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.07200	0.07500	0
21/01/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	2.94300	2.89700	0
21/01/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.07000	0.07200	0
21/01/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	2.99100	2.94400	0
21/01/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.06800	0.07000	0
21/01/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	3.03900	2.99200	0
21/01/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.06600	0.06800	0
21/01/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	3.08700	3.04000	0
21/01/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.06400	0.06600	0
21/01/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	3.13500	3.08800	0
21/01/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.06200	0.06400	0
21/01/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	3.18300	3.13600	0
21/01/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.06100	0.06200	0
21/01/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	3.23200	3.18400	0
21/01/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.05900	0.06100	0
21/01/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	3.28000	3.23300	0
21/01/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.05700	0.05900	0
21/01/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	3.32800	3.28100	0
21/01/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.05600	0.05700	0
21/01/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	3.37700	3.32900	0
21/01/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.05400	0.05600	0
21/01/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	3.42500	3.37800	0
21/01/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.05300	0.05400	0
21/01/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	3.47400	3.42600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.05100	0.05300	0
21/01/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	3.52200	3.47500	0
21/01/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.05000	0.05100	0
21/01/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	3.57100	3.52300	0
21/01/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.04900	0.05000	0
21/01/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	3.62000	3.57200	0
21/01/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.04700	0.04900	0
21/01/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	3.66800	3.62100	0
21/01/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.04600	0.04700	0
21/01/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	3.71700	3.66900	0
21/01/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.04500	0.04600	0
21/01/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	3.76600	3.71800	0
21/01/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.04400	0.04500	0
21/01/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	3.81500	3.76700	0
21/01/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.04300	0.04400	0
21/01/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	3.86400	3.81600	0
21/01/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.04100	0.04300	0
21/01/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	3.91200	3.86500	0
21/01/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.04000	0.04200	0
21/01/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	3.96100	3.91400	0
21/01/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.03900	0.04100	0
21/01/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	4.01000	3.96300	0
21/01/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.03800	0.04000	0
21/01/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	4.05900	4.01200	0
21/01/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.03600	0.03800	0
21/01/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	4.10700	4.06000	0
21/01/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.03400	0.03600	0
21/01/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	4.15500	4.10800	0
21/01/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.03300	0.03400	0
21/01/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	4.20400	4.15600	0
21/01/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.03100	0.03300	0
21/01/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	4.25200	4.20500	0
21/01/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.03000	0.03100	0
21/01/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	4.30100	4.25300	0
21/01/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.02800	0.03000	0
21/01/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	4.34900	4.30200	0
21/01/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.02700	0.02800	0
21/01/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	4.39800	4.35000	0
21/01/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.02500	0.02700	0
21/01/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	4.44600	4.39900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.02400	0.02500	0
21/01/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	4.49500	4.44700	0
21/01/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.02300	0.02400	0
21/01/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	4.54400	4.49600	0
21/01/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.02200	0.02300	0
21/01/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	4.59300	4.54500	0
21/01/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.02100	0.02200	0
21/01/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	4.64200	4.59400	0
21/01/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.02000	0.02100	0
21/01/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	4.69100	4.64300	0
21/01/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.01900	0.02000	0
21/01/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	4.74000	4.69200	0
21/01/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.01800	0.01900	0
21/01/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	4.78900	4.74100	0
21/01/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.01700	0.01800	0
21/01/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	4.83800	4.79000	0
21/01/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.01600	0.01700	0
21/01/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	4.88700	4.83900	0
21/01/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.01500	0.01600	0
21/01/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	4.93600	4.88800	0
21/01/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.01500	0.01500	0
21/01/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	4.98600	4.93700	0
21/01/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.01400	0.01400	11,194
21/01/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	5.03500	4.98600	0
21/01/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.01300	0.01400	0
21/01/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	5.08400	5.03600	0
21/01/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.01200	0.01300	0
21/01/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	5.13300	5.08500	0
21/01/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.01200	0.01200	0
21/01/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	5.18300	5.13400	0
21/01/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.01100	0.01200	0
21/01/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	5.23200	5.18400	0
21/01/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.01100	0.01100	0
21/01/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	5.28200	5.23300	0
21/01/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.01000	0.01000	0
21/01/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	5.33100	5.28200	0
21/01/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.01000	0.01000	0
21/01/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	5.38100	5.33200	0
21/01/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.00900	0.00900	0
21/01/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	5.43000	5.38100	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.00900	0.00900	0
21/01/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	5.48000	5.43100	0
21/01/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00800	0.00800	0
21/01/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	5.52900	5.48000	0
21/01/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00800	0.00800	0
21/01/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	5.57900	5.53000	0
21/01/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00700	0.00700	0
21/01/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	5.62800	5.57900	0
21/01/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00700	0.00700	0
21/01/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	5.67800	5.62900	0
21/01/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00700	0.00700	0
21/01/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	5.72800	5.67900	0
21/01/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00600	0.00600	0
21/01/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	5.77700	5.72800	0
21/01/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00600	0.00600	0
21/01/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	5.82700	5.77800	0
21/01/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00600	0.00600	0
21/01/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	5.87700	5.82800	0
21/01/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00500	0.00500	0
21/01/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	5.92600	5.87700	0
21/01/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00500	0.00500	0
21/01/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	5.97600	5.92700	0
21/01/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00500	0.00500	0
21/01/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	6.02600	5.97700	0
21/01/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00500	0.00500	0
21/01/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	6.07600	6.02700	0
21/01/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00500	0.00500	0
21/01/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	6.12600	6.07700	0
21/01/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00400	0.00400	0
21/01/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	6.17500	6.12600	0
21/01/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00400	0.00400	0
21/01/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	6.22500	6.17600	0
21/01/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00400	0.00400	0
21/01/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	6.27500	6.22600	0
21/01/2010	£ / R On 14-June-10	18.80	C	Foreign Exchange Future	0.00400	0.00400	0
21/01/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	6.32500	6.27600	0
21/01/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00400	0.00400	0
21/01/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	6.37500	6.32600	0
21/01/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00400	0.00400	0
21/01/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	6.42500	6.37600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00400	0.00400	0
21/01/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	6.47500	6.42600	0
21/01/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00400	0.00400	0
21/01/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	6.52500	6.47600	0
21/01/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00400	0.00400	0
21/01/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	6.57500	6.52600	0
21/01/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00400	0.00300	0
21/01/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	6.62500	6.57500	0
21/01/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00300	0.00300	0
21/01/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	6.67400	6.62500	0
21/01/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00300	0.00300	0
21/01/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	6.72400	6.67500	0
21/01/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00300	0.00300	0
21/01/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	6.77400	6.72500	0
21/01/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00300	0.00300	0
21/01/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	6.82400	6.77500	0
21/01/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00300	0.00300	0
21/01/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	6.87400	6.82500	0
21/01/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00300	0.00300	0
21/01/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	6.92400	6.87500	0
21/01/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00300	0.00300	0
21/01/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	6.97400	6.92500	0
21/01/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00300	0.00300	0
21/01/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	7.02400	6.97500	0
21/01/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00300	0.00300	0
21/01/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	7.07400	7.02500	0
21/01/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00300	0.00300	0
21/01/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	7.12400	7.07500	0
21/01/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00300	0.00300	0
21/01/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	7.17400	7.12500	0
21/01/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00300	0.00300	0
21/01/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	7.22400	7.17500	0
21/01/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00300	0.00300	0
21/01/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	7.27400	7.22500	0
21/01/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00300	0.00300	0
21/01/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	7.32400	7.27500	0
21/01/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00300	0.00200	0
21/01/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	7.37400	7.32400	0
21/01/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00200	0.00200	0
21/01/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	7.42300	7.37400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00200	0.00200	0
21/01/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	7.47300	7.42400	0
21/01/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00200	0.00200	0
21/01/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	7.52300	7.47400	0
21/01/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00200	0.00200	0
21/01/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	7.57300	7.52400	0
21/01/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00200	0.00200	0
21/01/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	7.62300	7.57400	0
21/01/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00200	0.00200	0
21/01/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	7.67300	7.62400	0
21/01/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00200	0.00200	0
21/01/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	7.72300	7.67400	0
21/01/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00200	0.00200	0
21/01/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	7.77300	7.72400	0
21/01/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00200	0.00200	0
21/01/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	7.82300	7.77400	0
21/01/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00200	0.00200	0
21/01/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	7.87300	7.82400	0
21/01/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00200	0.00200	0
21/01/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	7.92300	7.87400	0
21/01/2010	£ / R On 15-March-10	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	£ / R On 15-March-10	20.45	P	Foreign Exchange Future	8.17800	8.13000	0
21/01/2010	£ / R On 15-March-10	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	£ / R On 15-March-10	20.50	P	Foreign Exchange Future	8.22800	8.18000	0
21/01/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00200	0.00200	0
21/01/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	8.07300	8.02400	0
21/01/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00200	0.00200	0
21/01/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	8.12300	8.07400	0
21/01/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00200	0.00200	0
21/01/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	8.17300	8.12400	0
21/01/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00200	0.00200	0
21/01/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	8.22300	8.17400	0
21/01/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00200	0.00200	0
21/01/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	8.27300	8.22400	0
21/01/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	8.32200	8.27300	0
21/01/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	8.37200	8.32300	0
21/01/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	8.42200	8.37300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	8.47200	8.42300	0
21/01/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	8.52200	8.47300	0
21/01/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	8.57200	8.52300	0
21/01/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	8.62200	8.57300	0
21/01/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	8.67200	8.62300	0
21/01/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	8.72200	8.67300	0
21/01/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	8.77200	8.72300	0
21/01/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	8.82200	8.77300	0
21/01/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	8.87200	8.82300	0
21/01/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	8.92200	8.87300	0
21/01/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	8.97200	8.92300	0
21/01/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	9.02200	8.97300	0
21/01/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	9.07200	9.02300	0
21/01/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	9.12200	9.07300	0
21/01/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	9.17200	9.12300	0
21/01/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	9.22200	9.17300	0
21/01/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	9.27200	9.22300	0
21/01/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	9.32200	9.27300	0
21/01/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	9.37200	9.32300	0
21/01/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	9.42200	9.37300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	9.47100	9.42200	0
21/01/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	9.52100	9.47200	0
21/01/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	9.57100	9.52200	0
21/01/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	9.62100	9.57200	0
21/01/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	9.67100	9.62200	0
21/01/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	9.72100	9.67200	0
21/01/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	9.77100	9.72200	0
21/01/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	9.82100	9.77200	0
21/01/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	9.87100	9.82200	0
21/01/2010	¥ / R On 14-June-10			Foreign Exchange Future	0.08400	0.08430	0
21/01/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01439	0.01467	0
21/01/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00039	0.00037	0
21/01/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00718	0.00740	0
21/01/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00318	0.00310	0
21/01/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00356	0.00369	0
21/01/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00956	0.00939	0
21/01/2010	€ / R On 13-December-10			Foreign Exchange Future	11.21520	11.23090	150
21/01/2010	€ / R On 15-March-10	7.10	C	Foreign Exchange Future	3.57200	3.58800	0
21/01/2010	€ / R On 15-March-10	7.10	P	Foreign Exchange Future	0.00100	0.00000	0
21/01/2010	€ / R On 15-March-10	7.15	C	Foreign Exchange Future	3.52200	3.53800	0
21/01/2010	€ / R On 15-March-10	7.15	P	Foreign Exchange Future	0.00100	0.00000	0
21/01/2010	€ / R On 15-March-10	7.20	C	Foreign Exchange Future	3.47200	3.48800	0
21/01/2010	€ / R On 15-March-10	7.20	P	Foreign Exchange Future	0.00100	0.00000	0
21/01/2010	€ / R On 15-March-10	7.25	C	Foreign Exchange Future	3.42200	3.43800	0
21/01/2010	€ / R On 15-March-10	7.25	P	Foreign Exchange Future	0.00100	0.00000	0
21/01/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	3.55700	3.57300	0
21/01/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	3.50700	3.52300	0
21/01/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	3.45700	3.47300	0
21/01/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	3.40700	3.42300	0
21/01/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	3.35700	3.37300	0
21/01/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	3.30700	3.32400	0
21/01/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00100	0.00200	0
21/01/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	3.25700	3.27400	0
21/01/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00100	0.00200	0
21/01/2010	€ / R On 15-March-10	7.65	C	Foreign Exchange Future	3.02200	3.03800	0
21/01/2010	€ / R On 15-March-10	7.65	P	Foreign Exchange Future	0.00100	0.00000	0
21/01/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	3.15800	3.17400	0
21/01/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00200	0.00200	0
21/01/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	3.10800	3.12400	0
21/01/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00200	0.00200	0
21/01/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	3.05800	3.07400	0
21/01/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00200	0.00200	0
21/01/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	3.37900	3.39400	0
21/01/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01400	0.01300	0
21/01/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	3.33000	3.34500	0
21/01/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01500	0.01400	0
21/01/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	3.28000	3.29600	0
21/01/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01500	0.01500	0
21/01/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	3.23100	3.24600	0
21/01/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01600	0.01500	0
21/01/2010	€ / R On 15-March-10	8.05	C	Foreign Exchange Future	2.62200	2.63800	0
21/01/2010	€ / R On 15-March-10	8.05	P	Foreign Exchange Future	0.00100	0.00000	0
21/01/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	3.13200	3.14700	0
21/01/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01700	0.01600	0
21/01/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	2.70900	2.72600	0
21/01/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00300	0.00400	0
21/01/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	3.03300	3.04900	0
21/01/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01800	0.01800	0
21/01/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	2.98400	2.99900	0
21/01/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01900	0.01800	0
21/01/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	2.56000	2.57600	0
21/01/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00400	0.00400	0
21/01/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.51100	2.52700	0
21/01/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00500	0.00500	0
21/01/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	2.83800	2.85300	0
21/01/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.02300	0.02200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	2.41100	2.42800	0
21/01/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00500	0.00600	0
21/01/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	2.36200	2.37800	0
21/01/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00600	0.00600	0
21/01/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	2.69200	2.70700	0
21/01/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02700	0.02600	0
21/01/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.26300	2.27900	0
21/01/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00700	0.00700	0
21/01/2010	€ / R On 15-March-10	8.65	C	Foreign Exchange Future	2.02200	2.03800	0
21/01/2010	€ / R On 15-March-10	8.65	P	Foreign Exchange Future	0.00100	0.00000	0
21/01/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.16400	2.18000	0
21/01/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00800	0.00800	0
21/01/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.11400	2.13000	0
21/01/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00800	0.00800	0
21/01/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.06500	2.08100	0
21/01/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00900	0.00900	0
21/01/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	2.40200	2.41600	0
21/01/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.03700	0.03500	0
21/01/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	2.35300	2.36800	0
21/01/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.03800	0.03700	0
21/01/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	2.30600	2.32000	0
21/01/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.04100	0.03900	0
21/01/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	2.25800	2.27200	0
21/01/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.04300	0.04100	0
21/01/2010	€ / R On 15-March-10	9.05	C	Foreign Exchange Future	1.62400	1.64000	0
21/01/2010	€ / R On 15-March-10	9.05	P	Foreign Exchange Future	0.00300	0.00200	0
21/01/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	2.16200	2.17700	0
21/01/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.04700	0.04600	0
21/01/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	1.72300	1.73900	0
21/01/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.01700	0.01700	0
21/01/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	2.06800	2.08200	0
21/01/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.05300	0.05100	0
21/01/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	2.02200	2.03400	0
21/01/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.05700	0.05300	0
21/01/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.57900	1.59400	0
21/01/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.02300	0.02200	0
21/01/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.53100	1.54600	0
21/01/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.02500	0.02400	0
21/01/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	1.88800	1.90000	0
21/01/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.07300	0.06900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.43600	1.45100	0
21/01/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.03000	0.02900	0
21/01/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.38900	1.40300	0
21/01/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.03300	0.03100	0
21/01/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	1.75700	1.76800	0
21/01/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.09200	0.08700	0
21/01/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.29500	1.30900	0
21/01/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.03900	0.03700	0
21/01/2010	€ / R On 15-March-10	9.65	C	Foreign Exchange Future	1.02900	1.04500	0
21/01/2010	€ / R On 15-March-10	9.65	P	Foreign Exchange Future	0.00800	0.00700	0
21/01/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.20300	1.21600	0
21/01/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.04700	0.04400	0
21/01/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.15700	1.17000	0
21/01/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.05100	0.04800	0
21/01/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.11200	1.12500	0
21/01/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.05600	0.05300	0
21/01/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	1.50600	1.51600	0
21/01/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.14100	0.13500	0
21/01/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	1.46600	1.47500	0
21/01/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.15100	0.14400	0
21/01/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	1.42700	1.43500	0
21/01/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.16200	0.15400	0
21/01/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	1.38700	1.39600	0
21/01/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.17200	0.16500	0
21/01/2010	€ / R On 15-March-10	10.05	C	Foreign Exchange Future	0.66200	0.67500	0
21/01/2010	€ / R On 15-March-10	10.05	P	Foreign Exchange Future	0.04100	0.03700	0
21/01/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	1.31100	1.31900	0
21/01/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.19600	0.18800	0
21/01/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	0.83200	0.84100	0
21/01/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.12600	0.11900	0
21/01/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	1.23600	1.24300	0
21/01/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.22100	0.21200	0
21/01/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	1.20300	1.20700	0
21/01/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.23800	0.22600	0
21/01/2010	€ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.72800	0.73400	20
21/01/2010	€ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.17200	0.16200	271
21/01/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.69500	0.70100	0
21/01/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.18900	0.17900	0
21/01/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	1.10700	1.10900	0
21/01/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.29200	0.27800	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.63200	0.63700	0
21/01/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.22600	0.21500	0
21/01/2010	€ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.60200	0.60700	0
21/01/2010	€ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.24600	0.23500	0
21/01/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	1.01700	1.01900	0
21/01/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.35200	0.33800	0
21/01/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.54600	0.54900	0
21/01/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.29000	0.27700	0
21/01/2010	€ / R On 15-March-10	10.65	C	Foreign Exchange Future	0.24700	0.25200	0
21/01/2010	€ / R On 15-March-10	10.65	P	Foreign Exchange Future	0.22600	0.21400	0
21/01/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.49400	0.49500	0
21/01/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.33800	0.32300	0
21/01/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.46900	0.47000	0
21/01/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.36300	0.34800	0
21/01/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.44600	0.44600	0
21/01/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.39000	0.37400	0
21/01/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.85600	0.85700	0
21/01/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.49100	0.47600	0
21/01/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.83200	0.83200	0
21/01/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.51700	0.50100	0
21/01/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.80800	0.80800	0
21/01/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	0.54300	0.52700	0
21/01/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.78500	0.78500	0
21/01/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	0.57000	0.55400	0
21/01/2010	€ / R On 15-March-10	11.05	C	Foreign Exchange Future	0.11500	0.11400	0
21/01/2010	€ / R On 15-March-10	11.05	P	Foreign Exchange Future	0.49400	0.47600	0
21/01/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.74100	0.74000	0
21/01/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	0.62600	0.60900	0
21/01/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.31900	0.31700	0
21/01/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.61300	0.59500	0
21/01/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.69900	0.69800	0
21/01/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	0.68400	0.66700	0
21/01/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.68000	0.67800	0
21/01/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	0.71500	0.69700	0
21/01/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.27700	0.27500	25
21/01/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.72100	0.70300	0
21/01/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.26500	0.26200	0
21/01/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.75900	0.74000	0
21/01/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.62700	0.62400	0
21/01/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	0.81200	0.79300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.24200	0.23900	0
21/01/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.83600	0.81700	0
21/01/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.23100	0.22800	0
21/01/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.87500	0.85600	0
21/01/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.57800	0.57500	0
21/01/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	0.91300	0.89400	0
21/01/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.21100	0.20900	0
21/01/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.95500	0.93700	0
21/01/2010	€ / R On 15-March-10	11.65	C	Foreign Exchange Future	0.03500	0.03300	0
21/01/2010	€ / R On 15-March-10	11.65	P	Foreign Exchange Future	1.01400	0.99500	0
21/01/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.36900	0.36300	0
21/01/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	0.99900	0.97600	0
21/01/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.19300	0.19100	0
21/01/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	1.03700	1.01900	0
21/01/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.18500	0.18300	0
21/01/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	1.07900	1.06100	0
21/01/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.17700	0.17500	0
21/01/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	1.12100	1.10300	0
21/01/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.49400	0.49000	0
21/01/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	1.12900	1.10900	0
21/01/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.48200	0.47800	0
21/01/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.16700	1.14700	0
21/01/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.47000	0.46600	0
21/01/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.20500	1.18500	0
21/01/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.45800	0.45400	0
21/01/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.24300	1.22300	0
21/01/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.44700	0.44300	0
21/01/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	1.28200	1.26200	0
21/01/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.43600	0.43200	0
21/01/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	1.32100	1.30100	0
21/01/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.13300	0.13000	0
21/01/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.42700	1.40800	0
21/01/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.41500	0.41100	0
21/01/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	1.40000	1.38000	0
21/01/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.40500	0.40100	0
21/01/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	1.44000	1.42000	0
21/01/2010	€ / R On 15-March-10	12.35	C	Foreign Exchange Future	0.01000	0.00800	0
21/01/2010	€ / R On 15-March-10	12.35	P	Foreign Exchange Future	1.68900	1.67000	0
21/01/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.37700	0.37200	0
21/01/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	1.56200	1.54100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	€ / R On 15-March-10	12.50	C	Foreign Exchange Future	0.00700	0.00600	0
21/01/2010	€ / R On 15-March-10	12.50	P	Foreign Exchange Future	1.83600	1.81800	0
21/01/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.35100	0.34700	0
21/01/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	1.68600	1.66600	0
21/01/2010	€ / R On 15-March-10	12.60	C	Foreign Exchange Future	0.00600	0.00500	13,636
21/01/2010	€ / R On 15-March-10	12.60	P	Foreign Exchange Future	1.93500	1.91700	0
21/01/2010	€ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00500	0.00500	0
21/01/2010	€ / R On 15-March-10	12.70	P	Foreign Exchange Future	2.03400	2.01700	0
21/01/2010	€ / R On 15-March-10	12.75	C	Foreign Exchange Future	0.00500	0.00400	0
21/01/2010	€ / R On 15-March-10	12.75	P	Foreign Exchange Future	2.08400	2.06600	0
21/01/2010	€ / R On 15-March-10	12.80	C	Foreign Exchange Future	0.00400	0.00400	0
21/01/2010	€ / R On 15-March-10	12.80	P	Foreign Exchange Future	2.13300	2.11600	0
21/01/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.30700	0.30300	0
21/01/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	1.94200	1.92200	0
21/01/2010	€ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00400	0.00300	0
21/01/2010	€ / R On 15-March-10	12.90	P	Foreign Exchange Future	2.23300	2.21500	0
21/01/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.29400	0.29000	0
21/01/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	2.02900	2.00900	0
21/01/2010	€ / R On 15-March-10	13.00	C	Foreign Exchange Future	0.00300	0.00300	0
21/01/2010	€ / R On 15-March-10	13.00	P	Foreign Exchange Future	2.33200	2.31500	0
21/01/2010	€ / R On 15-March-10	13.05	C	Foreign Exchange Future	0.00300	0.00200	0
21/01/2010	€ / R On 15-March-10	13.05	P	Foreign Exchange Future	2.38200	2.36400	0
21/01/2010	€ / R On 15-March-10	13.10	C	Foreign Exchange Future	0.00300	0.00200	0
21/01/2010	€ / R On 15-March-10	13.10	P	Foreign Exchange Future	2.43200	2.41400	0
21/01/2010	€ / R On 15-March-10	13.15	C	Foreign Exchange Future	0.00200	0.00200	0
21/01/2010	€ / R On 15-March-10	13.15	P	Foreign Exchange Future	2.48100	2.46400	0
21/01/2010	€ / R On 15-March-10	13.20	C	Foreign Exchange Future	0.00200	0.00200	0
21/01/2010	€ / R On 15-March-10	13.20	P	Foreign Exchange Future	2.53100	2.51400	0
21/01/2010	€ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00200	0.00200	0
21/01/2010	€ / R On 15-March-10	13.25	P	Foreign Exchange Future	2.58100	2.56400	0
21/01/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.05400	0.05300	0
21/01/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.49800	2.48100	0
21/01/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.05200	0.05000	0
21/01/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.54600	2.52800	0
21/01/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.05000	0.04800	0
21/01/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.59400	2.57600	0
21/01/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.04800	0.04600	0
21/01/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.64200	2.62400	0
21/01/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.04600	0.04400	0
21/01/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.69000	2.67200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.04400	0.04300	0
21/01/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.73800	2.72100	0
21/01/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.04200	0.04100	0
21/01/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.78600	2.76900	0
21/01/2010	€ / R On 15-March-10	13.65	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	€ / R On 15-March-10	13.65	P	Foreign Exchange Future	2.98000	2.96300	0
21/01/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.03900	0.03800	0
21/01/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.88300	2.86600	0
21/01/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.03800	0.03600	0
21/01/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.93200	2.91400	0
21/01/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.03600	0.03500	0
21/01/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.98000	2.96300	0
21/01/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.20100	0.19800	0
21/01/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	2.83600	2.81700	0
21/01/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.19700	0.19400	0
21/01/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	2.88200	2.86300	0
21/01/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.19300	0.19000	0
21/01/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	2.92800	2.90900	0
21/01/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.18900	0.18600	0
21/01/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	2.97400	2.95500	0
21/01/2010	€ / R On 15-March-10	14.05	C	Foreign Exchange Future	0.00100	0.00000	0
21/01/2010	€ / R On 15-March-10	14.05	P	Foreign Exchange Future	3.38000	3.36200	0
21/01/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.18200	0.17900	0
21/01/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	3.06700	3.04800	0
21/01/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.02800	0.02700	0
21/01/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	3.32200	3.30500	0
21/01/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.17500	0.17200	0
21/01/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	3.16000	3.14100	0
21/01/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.17200	0.16900	0
21/01/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	3.20700	3.18800	0
21/01/2010	€ / R On 15-March-10	14.35	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	€ / R On 15-March-10	14.35	P	Foreign Exchange Future	3.67900	3.66200	0
21/01/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.16200	0.16000	0
21/01/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	3.34700	3.32900	0
21/01/2010	€ / R On 15-March-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	€ / R On 15-March-10	14.50	P	Foreign Exchange Future	3.82900	3.81200	0
21/01/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.15400	0.15100	0
21/01/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	3.48900	3.47000	0
21/01/2010	€ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	€ / R On 15-March-10	14.70	P	Foreign Exchange Future	4.02900	4.01200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	€ / R On 15-March-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	€ / R On 15-March-10	14.75	P	Foreign Exchange Future	4.07900	4.06200	0
21/01/2010	€ / R On 15-March-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	€ / R On 15-March-10	14.80	P	Foreign Exchange Future	4.12900	4.11200	0
21/01/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.13900	0.13600	0
21/01/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	3.77400	3.75500	0
21/01/2010	€ / R On 15-March-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	€ / R On 15-March-10	14.90	P	Foreign Exchange Future	4.22900	4.21200	0
21/01/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.13400	0.13200	0
21/01/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	3.86900	3.85100	0
21/01/2010	€ / R On 15-March-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	€ / R On 15-March-10	15.00	P	Foreign Exchange Future	4.32900	4.31200	0
21/01/2010	€ / R On 15-March-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	€ / R On 15-March-10	15.05	P	Foreign Exchange Future	4.37900	4.36200	0
21/01/2010	€ / R On 15-March-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	€ / R On 15-March-10	15.10	P	Foreign Exchange Future	4.42900	4.41200	0
21/01/2010	€ / R On 15-March-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	€ / R On 15-March-10	15.15	P	Foreign Exchange Future	4.47900	4.46200	0
21/01/2010	€ / R On 15-March-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	€ / R On 15-March-10	15.20	P	Foreign Exchange Future	4.52900	4.51200	0
21/01/2010	€ / R On 15-March-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	€ / R On 15-March-10	15.25	P	Foreign Exchange Future	4.57900	4.56200	0
21/01/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.01000	0.01000	0
21/01/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.45400	4.43800	0
21/01/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.01000	0.00900	0
21/01/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.50400	4.48700	0
21/01/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.00900	0.00900	0
21/01/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.55300	4.53700	0
21/01/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.00900	0.00800	0
21/01/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.60300	4.58600	0
21/01/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00800	0.00800	0
21/01/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.65200	4.63600	0
21/01/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.00800	0.00700	0
21/01/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.70200	4.68500	0
21/01/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00700	0.00700	0
21/01/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.75100	4.73500	0
21/01/2010	€ / R On 15-March-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	€ / R On 15-March-10	15.65	P	Foreign Exchange Future	4.97900	4.96200	0
21/01/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00700	0.00600	0
21/01/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.85100	4.83400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00600	0.00600	0
21/01/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.90000	4.88400	0
21/01/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00600	0.00600	0
21/01/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.95000	4.93400	0
21/01/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.09800	0.09600	0
21/01/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	4.73300	4.71500	0
21/01/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.09600	0.09500	0
21/01/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	4.78100	4.76400	0
21/01/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.09500	0.09300	0
21/01/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	4.83000	4.81200	0
21/01/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.09300	0.09200	0
21/01/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	4.87800	4.86100	0
21/01/2010	€ / R On 15-March-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	€ / R On 15-March-10	16.05	P	Foreign Exchange Future	5.37900	5.36200	0
21/01/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.09000	0.08800	0
21/01/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	4.97500	4.95700	0
21/01/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00400	0.00400	0
21/01/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	5.29800	5.28200	0
21/01/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.08700	0.08600	0
21/01/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	5.07200	5.05500	0
21/01/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.08600	0.08400	0
21/01/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	5.12100	5.10300	0
21/01/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.08200	0.08000	0
21/01/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	5.26700	5.24900	0
21/01/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.07800	0.07700	0
21/01/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	5.41300	5.39600	0
21/01/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.07200	0.07000	0
21/01/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	5.70700	5.68900	0
21/01/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.07000	0.06800	0
21/01/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	5.80500	5.78700	0
21/01/2010	€ / R On 15-March-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	€ / R On 15-March-10	17.10	P	Foreign Exchange Future	6.42900	6.41200	0
21/01/2010	€ / R On 15-March-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	€ / R On 15-March-10	17.15	P	Foreign Exchange Future	6.47900	6.46200	0
21/01/2010	€ / R On 15-March-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	€ / R On 15-March-10	17.20	P	Foreign Exchange Future	6.52900	6.51200	0
21/01/2010	€ / R On 15-March-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	€ / R On 15-March-10	17.25	P	Foreign Exchange Future	6.57900	6.56200	0
21/01/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.44500	6.42900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.49500	6.47900	0
21/01/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.54500	6.52900	0
21/01/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.59500	6.57900	0
21/01/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.64500	6.62900	0
21/01/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.69500	6.67900	0
21/01/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.74500	6.72900	0
21/01/2010	€ / R On 15-March-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	€ / R On 15-March-10	17.65	P	Foreign Exchange Future	6.97900	6.96200	0
21/01/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.84500	6.82900	0
21/01/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.89500	6.87900	0
21/01/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.94500	6.92900	0
21/01/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.05200	0.05000	0
21/01/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	6.68700	6.66900	0
21/01/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.05100	0.05000	0
21/01/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	6.73600	6.71900	0
21/01/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.05000	0.04900	0
21/01/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	6.78500	6.76800	0
21/01/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.04900	0.04800	0
21/01/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	6.83400	6.81700	0
21/01/2010	€ / R On 15-March-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	€ / R On 15-March-10	18.05	P	Foreign Exchange Future	7.37900	7.36200	0
21/01/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.04700	0.04600	0
21/01/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	6.93200	6.91500	0
21/01/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	7.29500	7.27900	0
21/01/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.04600	0.04500	0
21/01/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	7.03100	7.01400	0
21/01/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.04500	0.04400	0
21/01/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	7.08000	7.06300	0
21/01/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.04300	0.04200	0
21/01/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	7.22800	7.21100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.04100	0.04000	0
21/01/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	7.37600	7.35900	0
21/01/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.03700	0.03600	0
21/01/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	7.67200	7.65500	0
21/01/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.03600	0.03500	0
21/01/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	7.77100	7.75400	0
21/01/2010	€ / R On 15-March-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	€ / R On 15-March-10	19.10	P	Foreign Exchange Future	8.42900	8.41200	0
21/01/2010	€ / R On 15-March-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	€ / R On 15-March-10	19.15	P	Foreign Exchange Future	8.47900	8.46200	0
21/01/2010	€ / R On 15-March-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	€ / R On 15-March-10	19.20	P	Foreign Exchange Future	8.52900	8.51200	0
21/01/2010	€ / R On 15-March-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	€ / R On 15-March-10	19.25	P	Foreign Exchange Future	8.57900	8.56200	0
21/01/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.44400	8.42800	0
21/01/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.49400	8.47800	0
21/01/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.54400	8.52800	0
21/01/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.59400	8.57800	0
21/01/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.64400	8.62800	0
21/01/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.69400	8.67800	0
21/01/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.74400	8.72800	0
21/01/2010	€ / R On 15-March-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	€ / R On 15-March-10	19.65	P	Foreign Exchange Future	8.97900	8.96200	0
21/01/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.84400	8.82800	0
21/01/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.89400	8.87800	0
21/01/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.94400	8.92800	0
21/01/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.02400	0.02400	0
21/01/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	8.65900	8.64300	0
21/01/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.02400	0.02300	0
21/01/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	8.70900	8.69200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.02300	0.02300	0
21/01/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	8.75800	8.74200	0
21/01/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.02300	0.02200	0
21/01/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	8.80800	8.79100	0
21/01/2010	€ / R On 15-March-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	€ / R On 15-March-10	20.05	P	Foreign Exchange Future	9.37900	9.36200	0
21/01/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.02200	0.02100	0
21/01/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	8.90700	8.89000	0
21/01/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	9.29400	9.27800	0
21/01/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.02100	0.02000	0
21/01/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	9.00600	8.98900	0
21/01/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.02000	0.02000	0
21/01/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	9.05500	9.03900	0
21/01/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.01900	0.01800	0
21/01/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	9.20400	9.18700	0
21/01/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.01700	0.01700	0
21/01/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	9.35200	9.33600	0
21/01/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.01500	0.01400	0
21/01/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	9.65000	9.63300	0
21/01/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.01400	0.01400	0
21/01/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	9.74900	9.73300	0
21/01/2010	AU\$ / R On 13-September-10			Foreign Exchange Future	6.96210	6.96210	60
21/01/2010	AU\$ / R On 15-March-10	2.40	C	Foreign Exchange Future	4.47400	4.47300	0
21/01/2010	AU\$ / R On 15-March-10	2.40	P	Foreign Exchange Future	0.00100	0.00000	0
21/01/2010	AU\$ / R On 15-March-10	2.45	C	Foreign Exchange Future	4.42400	4.42300	0
21/01/2010	AU\$ / R On 15-March-10	2.45	P	Foreign Exchange Future	0.00100	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.42100	4.42100	0
21/01/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.37100	4.37100	0
21/01/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.32100	4.32100	0
21/01/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.27100	4.27100	0
21/01/2010	AU\$ / R On 14-June-10	2.65	P	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 15-March-10	2.70	C	Foreign Exchange Future	4.17400	4.17300	0
21/01/2010	AU\$ / R On 15-March-10	2.70	P	Foreign Exchange Future	0.00100	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	4.17100	4.17100	0
21/01/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	4.12100	4.12100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	4.07100	4.07100	0
21/01/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	4.02100	4.02100	0
21/01/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	3.97100	3.97100	0
21/01/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.92100	3.92100	0
21/01/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.87100	3.87100	0
21/01/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.82100	3.82100	0
21/01/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.77100	3.77100	0
21/01/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.72100	3.72100	0
21/01/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.67100	3.67100	0
21/01/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	3.47400	3.47300	0
21/01/2010	AU\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00100	0.00000	0
21/01/2010	AU\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	3.42400	3.42300	0
21/01/2010	AU\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00100	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.42100	3.42100	0
21/01/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.37100	3.37100	0
21/01/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.32100	3.32100	0
21/01/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.27100	3.27100	0
21/01/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 15-March-10	3.70	C	Foreign Exchange Future	3.17400	3.17300	0
21/01/2010	AU\$ / R On 15-March-10	3.70	P	Foreign Exchange Future	0.00100	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	3.17100	3.17100	0
21/01/2010	AU\$ / R On 14-June-10	3.75	P	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	3.12100	3.12100	0
21/01/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	3.07100	3.07100	0
21/01/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	3.02200	3.02100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00100	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	2.97200	2.97100	0
21/01/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00100	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.92200	2.92100	0
21/01/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00100	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.87200	2.87100	0
21/01/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00100	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.82200	2.82100	0
21/01/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00100	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.77200	2.77100	0
21/01/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00100	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.72200	2.72100	0
21/01/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00100	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.67200	2.67100	0
21/01/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00100	0.00000	0
21/01/2010	AU\$ / R On 15-March-10	4.40	C	Foreign Exchange Future	2.47400	2.47300	0
21/01/2010	AU\$ / R On 15-March-10	4.40	P	Foreign Exchange Future	0.00100	0.00000	0
21/01/2010	AU\$ / R On 15-March-10	4.45	C	Foreign Exchange Future	2.42400	2.42300	0
21/01/2010	AU\$ / R On 15-March-10	4.45	P	Foreign Exchange Future	0.00100	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.42200	2.42200	0
21/01/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.37200	2.37200	0
21/01/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.32200	2.32200	0
21/01/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.27300	2.27200	0
21/01/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00200	0.00100	0
21/01/2010	AU\$ / R On 15-March-10	4.70	C	Foreign Exchange Future	2.17400	2.17300	0
21/01/2010	AU\$ / R On 15-March-10	4.70	P	Foreign Exchange Future	0.00100	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	2.17300	2.17200	0
21/01/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00200	0.00100	0
21/01/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	2.12300	2.12200	0
21/01/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00200	0.00100	0
21/01/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	2.07300	2.07300	0
21/01/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00200	0.00200	0
21/01/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	2.02400	2.02300	0
21/01/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00300	0.00200	0
21/01/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	1.97400	1.97300	0
21/01/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00300	0.00200	0
21/01/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.92400	1.92300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00300	0.00200	0
21/01/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.87400	1.87400	0
21/01/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00300	0.00300	0
21/01/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.82500	1.82400	0
21/01/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00400	0.00300	0
21/01/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.77500	1.77400	0
21/01/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00400	0.00300	0
21/01/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.72500	1.72500	0
21/01/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00400	0.00400	0
21/01/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.67600	1.67500	0
21/01/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00500	0.00400	0
21/01/2010	AU\$ / R On 15-March-10	5.40	C	Foreign Exchange Future	1.47400	1.47400	0
21/01/2010	AU\$ / R On 15-March-10	5.40	P	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	AU\$ / R On 15-March-10	5.45	C	Foreign Exchange Future	1.42400	1.42400	0
21/01/2010	AU\$ / R On 15-March-10	5.45	P	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.42800	1.42700	0
21/01/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00700	0.00600	0
21/01/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.37900	1.37800	0
21/01/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00800	0.00700	0
21/01/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.32900	1.32900	0
21/01/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00800	0.00800	0
21/01/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.28000	1.28000	0
21/01/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00900	0.00900	0
21/01/2010	AU\$ / R On 15-March-10	5.70	C	Foreign Exchange Future	1.17500	1.17500	0
21/01/2010	AU\$ / R On 15-March-10	5.70	P	Foreign Exchange Future	0.00200	0.00200	0
21/01/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	1.18200	1.18100	0
21/01/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.01100	0.01000	0
21/01/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	1.13300	1.13200	0
21/01/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.01200	0.01100	0
21/01/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	1.08400	1.08400	0
21/01/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.01300	0.01300	0
21/01/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	1.03600	1.03500	0
21/01/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.01500	0.01400	0
21/01/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	0.98900	0.98800	0
21/01/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.01800	0.01700	0
21/01/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	0.94300	0.94300	0
21/01/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.02200	0.02200	0
21/01/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.89800	0.89700	0
21/01/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.02700	0.02600	0
21/01/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.85400	0.85300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.03300	0.03200	0
21/01/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.81000	0.81000	0
21/01/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.03900	0.03900	0
21/01/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.76700	0.76700	0
21/01/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.04600	0.04600	0
21/01/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.72600	0.72600	0
21/01/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.05500	0.05500	0
21/01/2010	AU\$ / R On 15-March-10	6.30	C	Foreign Exchange Future	0.59800	0.59800	0
21/01/2010	AU\$ / R On 15-March-10	6.30	P	Foreign Exchange Future	0.02500	0.02500	0
21/01/2010	AU\$ / R On 15-March-10	6.35	C	Foreign Exchange Future	0.55300	0.55300	0
21/01/2010	AU\$ / R On 15-March-10	6.35	P	Foreign Exchange Future	0.03000	0.03000	0
21/01/2010	AU\$ / R On 15-March-10	6.40	C	Foreign Exchange Future	0.50900	0.50900	0
21/01/2010	AU\$ / R On 15-March-10	6.40	P	Foreign Exchange Future	0.03600	0.03600	0
21/01/2010	AU\$ / R On 15-March-10	6.45	C	Foreign Exchange Future	0.46700	0.46700	0
21/01/2010	AU\$ / R On 15-March-10	6.45	P	Foreign Exchange Future	0.04400	0.04400	0
21/01/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.53500	0.53600	0
21/01/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.11400	0.11500	0
21/01/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.50100	0.50100	0
21/01/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.13000	0.13000	0
21/01/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.46800	0.46900	0
21/01/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.14700	0.14800	0
21/01/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.43700	0.43700	0
21/01/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.16600	0.16600	0
21/01/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.40700	0.40700	0
21/01/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.18600	0.18600	0
21/01/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.37800	0.37900	0
21/01/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.20700	0.20800	0
21/01/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.35100	0.35200	0
21/01/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.23000	0.23100	0
21/01/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.32500	0.32600	0
21/01/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.25400	0.25500	0
21/01/2010	AU\$ / R On 14-June-10	6.90	C	Foreign Exchange Future	0.30100	0.30200	0
21/01/2010	AU\$ / R On 14-June-10	6.90	P	Foreign Exchange Future	0.28000	0.28100	0
21/01/2010	AU\$ / R On 13-September-10	6.91	C	Foreign Exchange Future	0.40400	0.40600	0
21/01/2010	AU\$ / R On 13-September-10	6.91	P	Foreign Exchange Future	0.34900	0.35100	0
21/01/2010	AU\$ / R On 14-June-10	6.95	C	Foreign Exchange Future	0.28000	0.28200	0
21/01/2010	AU\$ / R On 14-June-10	6.95	P	Foreign Exchange Future	0.30900	0.31100	0
21/01/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.26200	0.26300	0
21/01/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.34100	0.34200	0
21/01/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.24400	0.24600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.37300	0.37500	0
21/01/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.22800	0.22900	0
21/01/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.40700	0.40800	0
21/01/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.21300	0.21400	0
21/01/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.44200	0.44300	0
21/01/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.19900	0.20000	0
21/01/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.47800	0.47900	0
21/01/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.18500	0.18700	0
21/01/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.51400	0.51600	0
21/01/2010	AU\$ / R On 15-March-10	8.40	C	Foreign Exchange Future	0.00300	0.00300	0
21/01/2010	AU\$ / R On 15-March-10	8.40	P	Foreign Exchange Future	1.53000	1.53000	0
21/01/2010	AU\$ / R On 15-March-10	8.45	C	Foreign Exchange Future	0.00300	0.00300	0
21/01/2010	AU\$ / R On 15-March-10	8.45	P	Foreign Exchange Future	1.58000	1.58000	0
21/01/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.04300	0.04400	0
21/01/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.62200	1.62300	0
21/01/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.04100	0.04200	0
21/01/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.67000	1.67100	0
21/01/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.03900	0.04000	0
21/01/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.71800	1.71900	0
21/01/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.03700	0.03800	0
21/01/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.76600	1.76700	0
21/01/2010	AU\$ / R On 15-March-10	8.70	C	Foreign Exchange Future	0.00200	0.00200	0
21/01/2010	AU\$ / R On 15-March-10	8.70	P	Foreign Exchange Future	1.82900	1.82900	0
21/01/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.03400	0.03500	0
21/01/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.86300	1.86400	0
21/01/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.03300	0.03300	0
21/01/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.91200	1.91200	0
21/01/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.03100	0.03200	0
21/01/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.96000	1.96100	0
21/01/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.03000	0.03100	0
21/01/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	2.00900	2.01000	0
21/01/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.02800	0.02900	0
21/01/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	2.05700	2.05800	0
21/01/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.02600	0.02700	0
21/01/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.10500	2.10600	0
21/01/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.02400	0.02500	0
21/01/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.15300	2.15400	0
21/01/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.02300	0.02300	0
21/01/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.20200	2.20200	0
21/01/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.02100	0.02200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.25000	2.25100	0
21/01/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.02000	0.02000	0
21/01/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.29900	2.29900	0
21/01/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.01800	0.01900	0
21/01/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.34700	2.34800	0
21/01/2010	AU\$ / R On 15-March-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 15-March-10	10.40	P	Foreign Exchange Future	3.52700	3.52700	0
21/01/2010	AU\$ / R On 15-March-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 15-March-10	10.45	P	Foreign Exchange Future	3.57700	3.57700	0
21/01/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00300	0.00300	0
21/01/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.58200	3.58200	0
21/01/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00300	0.00300	0
21/01/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.63200	3.63200	0
21/01/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00300	0.00300	0
21/01/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.68200	3.68200	0
21/01/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00200	0.00300	0
21/01/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.73100	3.73200	0
21/01/2010	AU\$ / R On 15-March-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 15-March-10	10.70	P	Foreign Exchange Future	3.82700	3.82700	0
21/01/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00200	0.00200	0
21/01/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.83100	3.83100	0
21/01/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00200	0.00200	0
21/01/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.88100	3.88100	0
21/01/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00200	0.00200	0
21/01/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	3.93100	3.93100	0
21/01/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00200	0.00200	0
21/01/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	3.98100	3.98100	0
21/01/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00200	0.00200	0
21/01/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	4.03100	4.03100	0
21/01/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00200	0.00200	0
21/01/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.08100	4.08100	0
21/01/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00200	0.00200	0
21/01/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.13100	4.13100	0
21/01/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00100	0.00200	0
21/01/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.18000	4.18100	0
21/01/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.23000	4.23000	0
21/01/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.28000	4.28000	0
21/01/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.33000	4.33000	0
21/01/2010	AU\$ / R On 15-March-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 15-March-10	12.40	P	Foreign Exchange Future	5.52700	5.52700	0
21/01/2010	AU\$ / R On 15-March-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 15-March-10	12.45	P	Foreign Exchange Future	5.57700	5.57700	0
21/01/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00100	0.00100	0
21/01/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.58000	5.58000	0
21/01/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00000	0.00100	0
21/01/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.62900	5.63000	0
21/01/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.67900	5.67900	0
21/01/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.72900	5.72900	0
21/01/2010	AU\$ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 15-March-10	12.70	P	Foreign Exchange Future	5.82700	5.82700	0
21/01/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.82900	5.82900	0
21/01/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.87900	5.87900	0
21/01/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	5.92900	5.92900	0
21/01/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	5.97900	5.97900	0
21/01/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	6.02900	6.02900	0
21/01/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.07900	6.07900	0
21/01/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.12900	6.12900	0
21/01/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.17900	6.17900	0
21/01/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.22900	6.22900	0
21/01/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.27900	6.27900	0
21/01/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.32900	6.32900	0
21/01/2010	AU\$ / R On 15-March-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 15-March-10	14.40	P	Foreign Exchange Future	7.52700	7.52700	0
21/01/2010	AU\$ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2010	AU\$ / R On 15-March-10	14.45	P	Foreign Exchange Future	7.57700	7.57700	0
21/01/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.57900	7.57900	0
21/01/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.62900	7.62900	0
21/01/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.67900	7.67900	0
21/01/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.72900	7.72900	0
21/01/2010	AU\$ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 15-March-10	14.70	P	Foreign Exchange Future	7.82700	7.82700	0
21/01/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.82900	7.82900	0
21/01/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.87900	7.87900	0
21/01/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	7.92900	7.92900	0
21/01/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	7.97900	7.97900	0
21/01/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	8.02900	8.02900	0
21/01/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.07900	8.07900	0
21/01/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.12900	8.12900	0
21/01/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.17900	8.17900	0
21/01/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.22900	8.22900	0
21/01/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.27900	8.27900	0
21/01/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
21/01/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.32900	8.32900	0
22/01/2010	\$ / R On 13-December-10			Foreign Exchange Future	8.11520	7.96730	493
22/01/2010	\$ / R On 13-December-10	3.05	C	Foreign Exchange Future	5.06500	4.91700	0
22/01/2010	\$ / R On 13-December-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	4.30800	4.16800	0
22/01/2010	\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	4.25800	4.11800	0
22/01/2010	\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	4.34400	4.20100	0
22/01/2010	\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	\$ / R On 15-March-10	3.55	C	Foreign Exchange Future	4.15800	4.01800	0
22/01/2010	\$ / R On 15-March-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	4.24400	4.10100	0
22/01/2010	\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	4.19400	4.05100	0
22/01/2010	\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	\$ / R On 13-September-10	3.70	C	Foreign Exchange Future	4.27900	4.13400	0
22/01/2010	\$ / R On 13-September-10	3.70	P	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	\$ / R On 13-September-10	3.75	C	Foreign Exchange Future	4.23000	4.08400	0
22/01/2010	\$ / R On 13-September-10	3.75	P	Foreign Exchange Future	0.00100	0.00000	0
22/01/2010	\$ / R On 13-September-10	3.80	C	Foreign Exchange Future	4.18000	4.03400	0
22/01/2010	\$ / R On 13-September-10	3.80	P	Foreign Exchange Future	0.00100	0.00000	0
22/01/2010	\$ / R On 13-December-10	3.85	C	Foreign Exchange Future	4.26600	4.11800	0
22/01/2010	\$ / R On 13-December-10	3.85	P	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	\$ / R On 13-December-10	3.90	C	Foreign Exchange Future	4.21600	4.06800	0
22/01/2010	\$ / R On 13-December-10	3.90	P	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	\$ / R On 13-December-10	3.95	C	Foreign Exchange Future	4.16600	4.01900	0
22/01/2010	\$ / R On 13-December-10	3.95	P	Foreign Exchange Future	0.00100	0.00200	0
22/01/2010	\$ / R On 13-December-10	4.00	C	Foreign Exchange Future	4.11600	3.96900	0
22/01/2010	\$ / R On 13-December-10	4.00	P	Foreign Exchange Future	0.00100	0.00200	0
22/01/2010	\$ / R On 13-December-10	4.05	C	Foreign Exchange Future	4.06600	3.91900	0
22/01/2010	\$ / R On 13-December-10	4.05	P	Foreign Exchange Future	0.00100	0.00200	0
22/01/2010	\$ / R On 13-December-10	4.10	C	Foreign Exchange Future	4.01700	3.86900	0
22/01/2010	\$ / R On 13-December-10	4.10	P	Foreign Exchange Future	0.00200	0.00200	0
22/01/2010	\$ / R On 13-December-10	4.15	C	Foreign Exchange Future	3.96700	3.81900	0
22/01/2010	\$ / R On 13-December-10	4.15	P	Foreign Exchange Future	0.00200	0.00200	0
22/01/2010	\$ / R On 13-December-10	4.20	C	Foreign Exchange Future	3.91700	3.76900	0
22/01/2010	\$ / R On 13-December-10	4.20	P	Foreign Exchange Future	0.00200	0.00200	0
22/01/2010	\$ / R On 13-December-10	4.25	C	Foreign Exchange Future	3.86700	3.72000	0
22/01/2010	\$ / R On 13-December-10	4.25	P	Foreign Exchange Future	0.00200	0.00300	0
22/01/2010	\$ / R On 13-December-10	4.30	C	Foreign Exchange Future	3.81700	3.67000	0
22/01/2010	\$ / R On 13-December-10	4.30	P	Foreign Exchange Future	0.00200	0.00300	0
22/01/2010	\$ / R On 13-December-10	4.35	C	Foreign Exchange Future	3.76700	3.62000	0
22/01/2010	\$ / R On 13-December-10	4.35	P	Foreign Exchange Future	0.00200	0.00300	0
22/01/2010	\$ / R On 13-December-10	4.40	C	Foreign Exchange Future	3.71800	3.57000	0
22/01/2010	\$ / R On 13-December-10	4.40	P	Foreign Exchange Future	0.00300	0.00300	0
22/01/2010	\$ / R On 13-December-10	4.45	C	Foreign Exchange Future	3.66800	3.52000	0
22/01/2010	\$ / R On 13-December-10	4.45	P	Foreign Exchange Future	0.00300	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	\$ / R On 13-December-10	4.50	C	Foreign Exchange Future	3.61800	3.47100	0
22/01/2010	\$ / R On 13-December-10	4.50	P	Foreign Exchange Future	0.00300	0.00400	0
22/01/2010	\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	3.29400	3.15200	0
22/01/2010	\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00000	0.00100	0
22/01/2010	\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	3.24400	3.10200	0
22/01/2010	\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00000	0.00100	0
22/01/2010	\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	3.19400	3.05200	0
22/01/2010	\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00000	0.00100	0
22/01/2010	\$ / R On 13-September-10	4.70	C	Foreign Exchange Future	3.28100	3.13600	0
22/01/2010	\$ / R On 13-September-10	4.70	P	Foreign Exchange Future	0.00200	0.00200	0
22/01/2010	\$ / R On 13-September-10	4.75	C	Foreign Exchange Future	3.23100	3.08600	0
22/01/2010	\$ / R On 13-September-10	4.75	P	Foreign Exchange Future	0.00200	0.00200	0
22/01/2010	\$ / R On 13-September-10	4.80	C	Foreign Exchange Future	3.18100	3.03600	0
22/01/2010	\$ / R On 13-September-10	4.80	P	Foreign Exchange Future	0.00200	0.00200	0
22/01/2010	\$ / R On 13-December-10	4.85	C	Foreign Exchange Future	3.27000	3.12300	0
22/01/2010	\$ / R On 13-December-10	4.85	P	Foreign Exchange Future	0.00500	0.00600	0
22/01/2010	\$ / R On 13-December-10	4.90	C	Foreign Exchange Future	3.22000	3.07300	0
22/01/2010	\$ / R On 13-December-10	4.90	P	Foreign Exchange Future	0.00500	0.00600	0
22/01/2010	\$ / R On 13-December-10	4.95	C	Foreign Exchange Future	3.17100	3.02400	0
22/01/2010	\$ / R On 13-December-10	4.95	P	Foreign Exchange Future	0.00600	0.00700	0
22/01/2010	\$ / R On 13-December-10	5.00	C	Foreign Exchange Future	3.12100	2.97400	0
22/01/2010	\$ / R On 13-December-10	5.00	P	Foreign Exchange Future	0.00600	0.00700	0
22/01/2010	\$ / R On 13-December-10	5.05	C	Foreign Exchange Future	3.07200	2.92400	0
22/01/2010	\$ / R On 13-December-10	5.05	P	Foreign Exchange Future	0.00700	0.00700	0
22/01/2010	\$ / R On 13-December-10	5.10	C	Foreign Exchange Future	3.02200	2.87500	0
22/01/2010	\$ / R On 13-December-10	5.10	P	Foreign Exchange Future	0.00700	0.00800	0
22/01/2010	\$ / R On 13-December-10	5.15	C	Foreign Exchange Future	2.97200	2.82500	0
22/01/2010	\$ / R On 13-December-10	5.15	P	Foreign Exchange Future	0.00700	0.00800	0
22/01/2010	\$ / R On 13-December-10	5.20	C	Foreign Exchange Future	2.92300	2.77600	0
22/01/2010	\$ / R On 13-December-10	5.20	P	Foreign Exchange Future	0.00800	0.00900	0
22/01/2010	\$ / R On 13-December-10	5.25	C	Foreign Exchange Future	2.87300	2.72600	0
22/01/2010	\$ / R On 13-December-10	5.25	P	Foreign Exchange Future	0.00800	0.00900	0
22/01/2010	\$ / R On 13-December-10	5.30	C	Foreign Exchange Future	2.82400	2.67700	0
22/01/2010	\$ / R On 13-December-10	5.30	P	Foreign Exchange Future	0.00900	0.01000	0
22/01/2010	\$ / R On 13-December-10	5.35	C	Foreign Exchange Future	2.77400	2.62700	0
22/01/2010	\$ / R On 13-December-10	5.35	P	Foreign Exchange Future	0.00900	0.01000	0
22/01/2010	\$ / R On 13-December-10	5.40	C	Foreign Exchange Future	2.72500	2.57800	0
22/01/2010	\$ / R On 13-December-10	5.40	P	Foreign Exchange Future	0.01000	0.01100	0
22/01/2010	\$ / R On 13-December-10	5.45	C	Foreign Exchange Future	2.67500	2.52800	0
22/01/2010	\$ / R On 13-December-10	5.45	P	Foreign Exchange Future	0.01000	0.01100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	\$ / R On 13-December-10	5.50	C	Foreign Exchange Future	2.62600	2.47900	0
22/01/2010	\$ / R On 13-December-10	5.50	P	Foreign Exchange Future	0.01100	0.01200	0
22/01/2010	\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	2.29600	2.15400	0
22/01/2010	\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00200	0.00300	0
22/01/2010	\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	2.24700	2.10500	0
22/01/2010	\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00300	0.00400	0
22/01/2010	\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	2.19700	2.05500	0
22/01/2010	\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00300	0.00400	0
22/01/2010	\$ / R On 13-September-10	5.70	C	Foreign Exchange Future	2.28700	2.14200	0
22/01/2010	\$ / R On 13-September-10	5.70	P	Foreign Exchange Future	0.00800	0.00800	0
22/01/2010	\$ / R On 13-September-10	5.75	C	Foreign Exchange Future	2.23700	2.09300	0
22/01/2010	\$ / R On 13-September-10	5.75	P	Foreign Exchange Future	0.00800	0.00900	0
22/01/2010	\$ / R On 13-September-10	5.80	C	Foreign Exchange Future	2.18800	2.04400	0
22/01/2010	\$ / R On 13-September-10	5.80	P	Foreign Exchange Future	0.00900	0.01000	0
22/01/2010	\$ / R On 13-December-10	5.85	C	Foreign Exchange Future	2.28000	2.13400	0
22/01/2010	\$ / R On 13-December-10	5.85	P	Foreign Exchange Future	0.01500	0.01700	0
22/01/2010	\$ / R On 13-December-10	5.90	C	Foreign Exchange Future	2.23100	2.08500	0
22/01/2010	\$ / R On 13-December-10	5.90	P	Foreign Exchange Future	0.01600	0.01800	0
22/01/2010	\$ / R On 13-December-10	5.95	C	Foreign Exchange Future	2.18200	2.03600	0
22/01/2010	\$ / R On 13-December-10	5.95	P	Foreign Exchange Future	0.01700	0.01900	0
22/01/2010	\$ / R On 13-December-10	6.00	C	Foreign Exchange Future	2.13300	1.98800	0
22/01/2010	\$ / R On 13-December-10	6.00	P	Foreign Exchange Future	0.01800	0.02100	0
22/01/2010	\$ / R On 13-December-10	6.05	C	Foreign Exchange Future	2.08400	1.94000	0
22/01/2010	\$ / R On 13-December-10	6.05	P	Foreign Exchange Future	0.01900	0.02300	0
22/01/2010	\$ / R On 13-December-10	6.10	C	Foreign Exchange Future	2.03500	1.89300	0
22/01/2010	\$ / R On 13-December-10	6.10	P	Foreign Exchange Future	0.02000	0.02600	0
22/01/2010	\$ / R On 13-December-10	6.15	C	Foreign Exchange Future	1.98700	1.84600	0
22/01/2010	\$ / R On 13-December-10	6.15	P	Foreign Exchange Future	0.02200	0.02900	0
22/01/2010	\$ / R On 13-December-10	6.20	C	Foreign Exchange Future	1.94000	1.80000	0
22/01/2010	\$ / R On 13-December-10	6.20	P	Foreign Exchange Future	0.02500	0.03300	0
22/01/2010	\$ / R On 13-December-10	6.25	C	Foreign Exchange Future	1.89300	1.75300	0
22/01/2010	\$ / R On 13-December-10	6.25	P	Foreign Exchange Future	0.02800	0.03600	0
22/01/2010	\$ / R On 13-December-10	6.30	C	Foreign Exchange Future	1.84600	1.70700	0
22/01/2010	\$ / R On 13-December-10	6.30	P	Foreign Exchange Future	0.03100	0.04000	0
22/01/2010	\$ / R On 13-December-10	6.35	C	Foreign Exchange Future	1.79900	1.66200	0
22/01/2010	\$ / R On 13-December-10	6.35	P	Foreign Exchange Future	0.03400	0.04500	0
22/01/2010	\$ / R On 13-December-10	6.40	C	Foreign Exchange Future	1.75300	1.61600	0
22/01/2010	\$ / R On 13-December-10	6.40	P	Foreign Exchange Future	0.03800	0.04900	0
22/01/2010	\$ / R On 13-December-10	6.45	C	Foreign Exchange Future	1.70700	1.57100	0
22/01/2010	\$ / R On 13-December-10	6.45	P	Foreign Exchange Future	0.04200	0.05400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	\$ / R On 13-December-10	6.50	C	Foreign Exchange Future	1.66200	1.52700	0
22/01/2010	\$ / R On 13-December-10	6.50	P	Foreign Exchange Future	0.04700	0.06000	0
22/01/2010	\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	1.31300	1.17500	0
22/01/2010	\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.01900	0.02400	0
22/01/2010	\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	1.26500	1.12800	0
22/01/2010	\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.02100	0.02700	0
22/01/2010	\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	1.21800	1.08100	0
22/01/2010	\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.02400	0.03000	0
22/01/2010	\$ / R On 13-September-10	6.70	C	Foreign Exchange Future	1.33000	1.19800	0
22/01/2010	\$ / R On 13-September-10	6.70	P	Foreign Exchange Future	0.05100	0.06400	0
22/01/2010	\$ / R On 13-September-10	6.75	C	Foreign Exchange Future	1.28500	1.15400	0
22/01/2010	\$ / R On 13-September-10	6.75	P	Foreign Exchange Future	0.05600	0.07000	0
22/01/2010	\$ / R On 13-September-10	6.80	C	Foreign Exchange Future	1.24000	1.11100	0
22/01/2010	\$ / R On 13-September-10	6.80	P	Foreign Exchange Future	0.06100	0.07700	0
22/01/2010	\$ / R On 13-December-10	6.85	C	Foreign Exchange Future	1.35500	1.22900	0
22/01/2010	\$ / R On 13-December-10	6.85	P	Foreign Exchange Future	0.09000	0.11200	0
22/01/2010	\$ / R On 13-December-10	6.90	C	Foreign Exchange Future	1.31300	1.18800	0
22/01/2010	\$ / R On 13-December-10	6.90	P	Foreign Exchange Future	0.09800	0.12100	0
22/01/2010	\$ / R On 13-December-10	6.95	C	Foreign Exchange Future	1.27100	1.14800	0
22/01/2010	\$ / R On 13-December-10	6.95	P	Foreign Exchange Future	0.10600	0.13100	0
22/01/2010	\$ / R On 13-December-10	7.00	C	Foreign Exchange Future	1.23100	1.11100	0
22/01/2010	\$ / R On 13-December-10	7.00	P	Foreign Exchange Future	0.11600	0.14400	0
22/01/2010	\$ / R On 13-December-10	7.05	C	Foreign Exchange Future	1.19000	1.07500	0
22/01/2010	\$ / R On 13-December-10	7.05	P	Foreign Exchange Future	0.12500	0.15800	0
22/01/2010	\$ / R On 13-December-10	7.10	C	Foreign Exchange Future	1.15100	1.04000	0
22/01/2010	\$ / R On 13-December-10	7.10	P	Foreign Exchange Future	0.13600	0.17300	0
22/01/2010	\$ / R On 13-December-10	7.15	C	Foreign Exchange Future	1.11400	1.00600	0
22/01/2010	\$ / R On 13-December-10	7.15	P	Foreign Exchange Future	0.14900	0.18900	0
22/01/2010	\$ / R On 13-December-10	7.20	C	Foreign Exchange Future	1.07800	0.97200	0
22/01/2010	\$ / R On 13-December-10	7.20	P	Foreign Exchange Future	0.16300	0.20500	0
22/01/2010	\$ / R On 13-December-10	7.25	C	Foreign Exchange Future	1.04300	0.94000	0
22/01/2010	\$ / R On 13-December-10	7.25	P	Foreign Exchange Future	0.17800	0.22300	0
22/01/2010	\$ / R On 13-December-10	7.30	C	Foreign Exchange Future	1.00900	0.90800	0
22/01/2010	\$ / R On 13-December-10	7.30	P	Foreign Exchange Future	0.19400	0.24100	0
22/01/2010	\$ / R On 13-December-10	7.35	C	Foreign Exchange Future	0.97600	0.87700	0
22/01/2010	\$ / R On 13-December-10	7.35	P	Foreign Exchange Future	0.21100	0.26000	0
22/01/2010	\$ / R On 13-December-10	7.40	C	Foreign Exchange Future	0.94300	0.84700	0
22/01/2010	\$ / R On 13-December-10	7.40	P	Foreign Exchange Future	0.22800	0.28000	0
22/01/2010	\$ / R On 13-December-10	7.45	C	Foreign Exchange Future	0.91200	0.81800	0
22/01/2010	\$ / R On 13-December-10	7.45	P	Foreign Exchange Future	0.24700	0.30100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	\$ / R On 13-December-10	7.50	C	Foreign Exchange Future	0.88100	0.79000	0
22/01/2010	\$ / R On 13-December-10	7.50	P	Foreign Exchange Future	0.26600	0.32300	0
22/01/2010	\$ / R On 14-June-10	7.55	C	Foreign Exchange Future	0.50700	0.42500	0
22/01/2010	\$ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.21300	0.27400	0
22/01/2010	\$ / R On 14-June-10	7.60	C	Foreign Exchange Future	0.47800	0.39900	390
22/01/2010	\$ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.23400	0.29800	130
22/01/2010	\$ / R On 14-June-10	7.65	C	Foreign Exchange Future	0.45100	0.37500	100
22/01/2010	\$ / R On 14-June-10	7.65	P	Foreign Exchange Future	0.25700	0.32400	0
22/01/2010	\$ / R On 13-September-10	7.70	C	Foreign Exchange Future	0.60300	0.52600	0
22/01/2010	\$ / R On 13-September-10	7.70	P	Foreign Exchange Future	0.32400	0.39200	0
22/01/2010	\$ / R On 13-September-10	7.75	C	Foreign Exchange Future	0.57700	0.50300	0
22/01/2010	\$ / R On 13-September-10	7.75	P	Foreign Exchange Future	0.34800	0.41900	0
22/01/2010	\$ / R On 13-September-10	7.80	C	Foreign Exchange Future	0.55200	0.48100	0
22/01/2010	\$ / R On 13-September-10	7.80	P	Foreign Exchange Future	0.37300	0.44700	0
22/01/2010	\$ / R On 13-December-10	7.85	C	Foreign Exchange Future	0.68900	0.61500	0
22/01/2010	\$ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.42400	0.49800	0
22/01/2010	\$ / R On 13-December-10	7.90	C	Foreign Exchange Future	0.66500	0.59300	0
22/01/2010	\$ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.45000	0.52600	0
22/01/2010	\$ / R On 13-December-10	7.95	C	Foreign Exchange Future	0.64200	0.57200	0
22/01/2010	\$ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.47700	0.55500	0
22/01/2010	\$ / R On 13-December-10	8.00	C	Foreign Exchange Future	0.61900	0.55300	0
22/01/2010	\$ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.50400	0.58600	0
22/01/2010	\$ / R On 13-December-10	8.05	C	Foreign Exchange Future	0.59700	0.53400	0
22/01/2010	\$ / R On 13-December-10	8.05	P	Foreign Exchange Future	0.53200	0.61700	0
22/01/2010	\$ / R On 13-December-10	8.10	C	Foreign Exchange Future	0.57600	0.51700	0
22/01/2010	\$ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.56100	0.65000	0
22/01/2010	\$ / R On 13-December-10	8.15	C	Foreign Exchange Future	0.55700	0.50000	4,400
22/01/2010	\$ / R On 13-December-10	8.15	P	Foreign Exchange Future	0.59200	0.68300	0
22/01/2010	\$ / R On 13-December-10	8.20	C	Foreign Exchange Future	0.53900	0.48300	0
22/01/2010	\$ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.62400	0.71600	0
22/01/2010	\$ / R On 13-December-10	8.25	C	Foreign Exchange Future	0.52100	0.46700	0
22/01/2010	\$ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.65600	0.75000	0
22/01/2010	\$ / R On 13-December-10	8.30	C	Foreign Exchange Future	0.50400	0.45200	0
22/01/2010	\$ / R On 13-December-10	8.30	P	Foreign Exchange Future	0.68900	0.78500	0
22/01/2010	\$ / R On 13-December-10	8.35	C	Foreign Exchange Future	0.48800	0.43800	0
22/01/2010	\$ / R On 13-December-10	8.35	P	Foreign Exchange Future	0.72300	0.82100	0
22/01/2010	\$ / R On 13-December-10	8.40	C	Foreign Exchange Future	0.47200	0.42400	0
22/01/2010	\$ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.75700	0.85700	0
22/01/2010	\$ / R On 13-December-10	8.45	C	Foreign Exchange Future	0.45700	0.41000	0
22/01/2010	\$ / R On 13-December-10	8.45	P	Foreign Exchange Future	0.79200	0.89300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	\$ / R On 13-December-10	8.50	C	Foreign Exchange Future	0.44200	0.39700	0
22/01/2010	\$ / R On 13-December-10	8.50	P	Foreign Exchange Future	0.82700	0.93000	0
22/01/2010	\$ / R On 13-December-10	8.55	C	Foreign Exchange Future	0.42800	0.38500	0
22/01/2010	\$ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.86300	0.96800	0
22/01/2010	\$ / R On 13-December-10	8.60	C	Foreign Exchange Future	0.41500	0.37300	117
22/01/2010	\$ / R On 13-December-10	8.60	P	Foreign Exchange Future	0.90000	1.00600	0
22/01/2010	\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.14600	0.12400	0
22/01/2010	\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.95200	1.07300	0
22/01/2010	\$ / R On 13-September-10	8.70	C	Foreign Exchange Future	0.26300	0.23200	3,000
22/01/2010	\$ / R On 13-September-10	8.70	P	Foreign Exchange Future	0.98400	1.09800	0
22/01/2010	\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.13200	0.11200	0
22/01/2010	\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.03800	1.16100	0
22/01/2010	\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.12500	0.10700	0
22/01/2010	\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.08100	1.20600	0
22/01/2010	\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.11900	0.10200	0
22/01/2010	\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.12500	1.25100	0
22/01/2010	\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.11300	0.09700	0
22/01/2010	\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.16900	1.29600	0
22/01/2010	\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.10800	0.09200	0
22/01/2010	\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.21400	1.34100	0
22/01/2010	\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.10300	0.08800	0
22/01/2010	\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	1.25900	1.38700	0
22/01/2010	\$ / R On 13-December-10	9.05	C	Foreign Exchange Future	0.31500	0.28500	0
22/01/2010	\$ / R On 13-December-10	9.05	P	Foreign Exchange Future	1.25000	1.36800	0
22/01/2010	\$ / R On 13-December-10	9.10	C	Foreign Exchange Future	0.30600	0.27700	330
22/01/2010	\$ / R On 13-December-10	9.10	P	Foreign Exchange Future	1.29100	1.41000	0
22/01/2010	\$ / R On 13-September-10	9.15	C	Foreign Exchange Future	0.19000	0.16900	0
22/01/2010	\$ / R On 13-September-10	9.15	P	Foreign Exchange Future	1.36100	1.48500	0
22/01/2010	\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.08500	0.07400	21,795
22/01/2010	\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	1.44100	1.57300	0
22/01/2010	\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.08200	0.07000	0
22/01/2010	\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	1.48800	1.61900	0
22/01/2010	\$ / R On 13-September-10	9.30	C	Foreign Exchange Future	0.17100	0.15300	0
22/01/2010	\$ / R On 13-September-10	9.30	P	Foreign Exchange Future	1.49200	1.61900	0
22/01/2010	\$ / R On 14-June-10	9.35	C	Foreign Exchange Future	0.07500	0.06500	0
22/01/2010	\$ / R On 14-June-10	9.35	P	Foreign Exchange Future	1.58100	1.71400	0
22/01/2010	\$ / R On 14-June-10	9.40	C	Foreign Exchange Future	0.07200	0.06200	26,596
22/01/2010	\$ / R On 14-June-10	9.40	P	Foreign Exchange Future	1.62800	1.76100	0
22/01/2010	\$ / R On 14-June-10	9.45	C	Foreign Exchange Future	0.06900	0.06000	0
22/01/2010	\$ / R On 14-June-10	9.45	P	Foreign Exchange Future	1.67500	1.80900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	\$ / R On 14-June-10	9.50	C	Foreign Exchange Future	0.06600	0.05700	0
22/01/2010	\$ / R On 14-June-10	9.50	P	Foreign Exchange Future	1.72200	1.85600	0
22/01/2010	\$ / R On 14-June-10	9.55	C	Foreign Exchange Future	0.06300	0.05500	0
22/01/2010	\$ / R On 14-June-10	9.55	P	Foreign Exchange Future	1.76900	1.90400	0
22/01/2010	\$ / R On 14-June-10	9.60	C	Foreign Exchange Future	0.06100	0.05300	0
22/01/2010	\$ / R On 14-June-10	9.60	P	Foreign Exchange Future	1.81700	1.95200	0
22/01/2010	\$ / R On 14-June-10	9.65	C	Foreign Exchange Future	0.05800	0.05100	0
22/01/2010	\$ / R On 14-June-10	9.65	P	Foreign Exchange Future	1.86400	2.00000	0
22/01/2010	\$ / R On 13-September-10	9.70	C	Foreign Exchange Future	0.13300	0.11900	0
22/01/2010	\$ / R On 13-September-10	9.70	P	Foreign Exchange Future	1.85400	1.98500	0
22/01/2010	\$ / R On 13-September-10	9.75	C	Foreign Exchange Future	0.12900	0.11600	0
22/01/2010	\$ / R On 13-September-10	9.75	P	Foreign Exchange Future	1.90000	2.03200	0
22/01/2010	\$ / R On 13-September-10	9.80	C	Foreign Exchange Future	0.12500	0.11300	0
22/01/2010	\$ / R On 13-September-10	9.80	P	Foreign Exchange Future	1.94600	2.07900	0
22/01/2010	\$ / R On 13-December-10	9.85	C	Foreign Exchange Future	0.20400	0.18700	0
22/01/2010	\$ / R On 13-December-10	9.85	P	Foreign Exchange Future	1.93900	2.07000	0
22/01/2010	\$ / R On 13-December-10	9.90	C	Foreign Exchange Future	0.19900	0.18300	0
22/01/2010	\$ / R On 13-December-10	9.90	P	Foreign Exchange Future	1.98400	2.11600	0
22/01/2010	\$ / R On 13-December-10	9.95	C	Foreign Exchange Future	0.19400	0.17800	0
22/01/2010	\$ / R On 13-December-10	9.95	P	Foreign Exchange Future	2.02900	2.16100	0
22/01/2010	\$ / R On 13-December-10	10.00	C	Foreign Exchange Future	0.19000	0.17400	300
22/01/2010	\$ / R On 13-December-10	10.00	P	Foreign Exchange Future	2.07500	2.20700	0
22/01/2010	\$ / R On 13-December-10	10.05	C	Foreign Exchange Future	0.18500	0.16900	0
22/01/2010	\$ / R On 13-December-10	10.05	P	Foreign Exchange Future	2.12000	2.25200	0
22/01/2010	\$ / R On 13-December-10	10.10	C	Foreign Exchange Future	0.18100	0.16500	0
22/01/2010	\$ / R On 13-December-10	10.10	P	Foreign Exchange Future	2.16600	2.29800	0
22/01/2010	\$ / R On 13-December-10	10.15	C	Foreign Exchange Future	0.17700	0.16100	0
22/01/2010	\$ / R On 13-December-10	10.15	P	Foreign Exchange Future	2.21200	2.34400	0
22/01/2010	\$ / R On 13-December-10	10.20	C	Foreign Exchange Future	0.17200	0.15700	0
22/01/2010	\$ / R On 13-December-10	10.20	P	Foreign Exchange Future	2.25700	2.39000	0
22/01/2010	\$ / R On 13-December-10	10.25	C	Foreign Exchange Future	0.16800	0.15300	0
22/01/2010	\$ / R On 13-December-10	10.25	P	Foreign Exchange Future	2.30300	2.43600	0
22/01/2010	\$ / R On 13-December-10	10.30	C	Foreign Exchange Future	0.16300	0.14900	0
22/01/2010	\$ / R On 13-December-10	10.30	P	Foreign Exchange Future	2.34800	2.48200	0
22/01/2010	\$ / R On 13-December-10	10.35	C	Foreign Exchange Future	0.15900	0.14600	0
22/01/2010	\$ / R On 13-December-10	10.35	P	Foreign Exchange Future	2.39400	2.52900	0
22/01/2010	\$ / R On 13-December-10	10.40	C	Foreign Exchange Future	0.15600	0.14200	0
22/01/2010	\$ / R On 13-December-10	10.40	P	Foreign Exchange Future	2.44100	2.57500	0
22/01/2010	\$ / R On 13-December-10	10.45	C	Foreign Exchange Future	0.15200	0.13900	0
22/01/2010	\$ / R On 13-December-10	10.45	P	Foreign Exchange Future	2.48700	2.62200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	\$ / R On 13-December-10	10.50	C	Foreign Exchange Future	0.14800	0.13600	0
22/01/2010	\$ / R On 13-December-10	10.50	P	Foreign Exchange Future	2.53300	2.66900	0
22/01/2010	\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.02600	0.02200	0
22/01/2010	\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	2.73200	2.87100	0
22/01/2010	\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.02500	0.02100	0
22/01/2010	\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	2.78100	2.92000	0
22/01/2010	\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.02400	0.02000	0
22/01/2010	\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	2.83000	2.96900	0
22/01/2010	\$ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.02300	0.01900	0
22/01/2010	\$ / R On 14-June-10	10.70	P	Foreign Exchange Future	2.87900	3.01800	0
22/01/2010	\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.02200	0.01800	0
22/01/2010	\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	2.92800	3.06700	0
22/01/2010	\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.02100	0.01700	0
22/01/2010	\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	2.97700	3.11600	0
22/01/2010	\$ / R On 15-March-10	10.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	\$ / R On 15-March-10	10.85	P	Foreign Exchange Future	3.14200	3.28200	0
22/01/2010	\$ / R On 15-March-10	10.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	\$ / R On 15-March-10	10.90	P	Foreign Exchange Future	3.19200	3.33200	0
22/01/2010	\$ / R On 15-March-10	10.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	\$ / R On 15-March-10	10.95	P	Foreign Exchange Future	3.24200	3.38200	0
22/01/2010	\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.01800	0.01500	0
22/01/2010	\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	3.17400	3.31400	0
22/01/2010	\$ / R On 13-December-10	11.05	C	Foreign Exchange Future	0.11500	0.10600	0
22/01/2010	\$ / R On 13-December-10	11.05	P	Foreign Exchange Future	3.05000	3.18900	0
22/01/2010	\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.01600	0.01300	0
22/01/2010	\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	3.27200	3.41200	0
22/01/2010	\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.01600	0.01300	0
22/01/2010	\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	3.32200	3.46200	0
22/01/2010	\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.01500	0.01200	0
22/01/2010	\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	3.37100	3.51100	0
22/01/2010	\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.01400	0.01200	0
22/01/2010	\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	3.42000	3.56100	0
22/01/2010	\$ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.01400	0.01100	0
22/01/2010	\$ / R On 14-June-10	11.30	P	Foreign Exchange Future	3.47000	3.61000	0
22/01/2010	\$ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.01300	0.01100	0
22/01/2010	\$ / R On 14-June-10	11.35	P	Foreign Exchange Future	3.51900	3.66000	0
22/01/2010	\$ / R On 14-June-10	11.40	C	Foreign Exchange Future	0.01300	0.01100	0
22/01/2010	\$ / R On 14-June-10	11.40	P	Foreign Exchange Future	3.56900	3.71000	0
22/01/2010	\$ / R On 15-March-10	11.44	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	\$ / R On 15-March-10	11.44	P	Foreign Exchange Future	3.73200	3.87200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	\$ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.01200	0.01000	0
22/01/2010	\$ / R On 14-June-10	11.45	P	Foreign Exchange Future	3.61800	3.75900	0
22/01/2010	\$ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.01200	0.01000	0
22/01/2010	\$ / R On 14-June-10	11.50	P	Foreign Exchange Future	3.66800	3.80900	0
22/01/2010	\$ / R On 14-June-10	11.55	C	Foreign Exchange Future	0.01100	0.00900	0
22/01/2010	\$ / R On 14-June-10	11.55	P	Foreign Exchange Future	3.71700	3.85800	0
22/01/2010	\$ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.01100	0.00900	0
22/01/2010	\$ / R On 14-June-10	11.60	P	Foreign Exchange Future	3.76700	3.90800	0
22/01/2010	\$ / R On 14-June-10	11.65	C	Foreign Exchange Future	0.01100	0.00900	0
22/01/2010	\$ / R On 14-June-10	11.65	P	Foreign Exchange Future	3.81700	3.95800	0
22/01/2010	\$ / R On 13-September-10	11.70	C	Foreign Exchange Future	0.04400	0.04000	0
22/01/2010	\$ / R On 13-September-10	11.70	P	Foreign Exchange Future	3.76500	3.90600	0
22/01/2010	\$ / R On 13-September-10	11.75	C	Foreign Exchange Future	0.04300	0.03900	0
22/01/2010	\$ / R On 13-September-10	11.75	P	Foreign Exchange Future	3.81400	3.95500	0
22/01/2010	\$ / R On 13-September-10	11.80	C	Foreign Exchange Future	0.04200	0.03800	0
22/01/2010	\$ / R On 13-September-10	11.80	P	Foreign Exchange Future	3.86300	4.00400	0
22/01/2010	\$ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.08400	0.07900	0
22/01/2010	\$ / R On 13-December-10	11.85	P	Foreign Exchange Future	3.81900	3.96200	0
22/01/2010	\$ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.08300	0.07700	0
22/01/2010	\$ / R On 13-December-10	11.90	P	Foreign Exchange Future	3.86800	4.01000	0
22/01/2010	\$ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.08100	0.07600	0
22/01/2010	\$ / R On 13-December-10	11.95	P	Foreign Exchange Future	3.91600	4.05900	0
22/01/2010	\$ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.08000	0.07400	0
22/01/2010	\$ / R On 13-December-10	12.00	P	Foreign Exchange Future	3.96500	4.10700	0
22/01/2010	\$ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.07900	0.07300	0
22/01/2010	\$ / R On 13-December-10	12.05	P	Foreign Exchange Future	4.01400	4.15600	0
22/01/2010	\$ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.07700	0.07100	0
22/01/2010	\$ / R On 13-December-10	12.10	P	Foreign Exchange Future	4.06200	4.20400	0
22/01/2010	\$ / R On 13-December-10	12.15	C	Foreign Exchange Future	0.07600	0.07000	0
22/01/2010	\$ / R On 13-December-10	12.15	P	Foreign Exchange Future	4.11100	4.25300	0
22/01/2010	\$ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.07400	0.06900	0
22/01/2010	\$ / R On 13-December-10	12.20	P	Foreign Exchange Future	4.15900	4.30200	0
22/01/2010	\$ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.07300	0.06700	0
22/01/2010	\$ / R On 13-December-10	12.25	P	Foreign Exchange Future	4.20800	4.35000	0
22/01/2010	\$ / R On 13-December-10	12.30	C	Foreign Exchange Future	0.07100	0.06600	0
22/01/2010	\$ / R On 13-December-10	12.30	P	Foreign Exchange Future	4.25600	4.39900	0
22/01/2010	\$ / R On 13-December-10	12.35	C	Foreign Exchange Future	0.07000	0.06500	0
22/01/2010	\$ / R On 13-December-10	12.35	P	Foreign Exchange Future	4.30500	4.44800	0
22/01/2010	\$ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.06800	0.06300	0
22/01/2010	\$ / R On 13-December-10	12.40	P	Foreign Exchange Future	4.35300	4.49600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	\$ / R On 13-December-10	12.45	C	Foreign Exchange Future	0.06700	0.06200	0
22/01/2010	\$ / R On 13-December-10	12.45	P	Foreign Exchange Future	4.40200	4.54500	0
22/01/2010	\$ / R On 13-December-10	12.50	C	Foreign Exchange Future	0.06600	0.06100	0
22/01/2010	\$ / R On 13-December-10	12.50	P	Foreign Exchange Future	4.45100	4.59400	0
22/01/2010	\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00400	0.00300	0
22/01/2010	\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	4.71000	4.85200	0
22/01/2010	\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00300	0.00300	0
22/01/2010	\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	4.75900	4.90200	0
22/01/2010	\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00300	0.00200	0
22/01/2010	\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	4.80900	4.95100	0
22/01/2010	\$ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.00300	0.00200	0
22/01/2010	\$ / R On 14-June-10	12.70	P	Foreign Exchange Future	4.85900	5.00100	0
22/01/2010	\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00300	0.00200	0
22/01/2010	\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	4.90900	5.05100	0
22/01/2010	\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00300	0.00200	0
22/01/2010	\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	4.95900	5.10100	0
22/01/2010	\$ / R On 15-March-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	\$ / R On 15-March-10	12.85	P	Foreign Exchange Future	5.14200	5.28200	0
22/01/2010	\$ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	\$ / R On 15-March-10	12.90	P	Foreign Exchange Future	5.19200	5.33200	0
22/01/2010	\$ / R On 15-March-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	\$ / R On 15-March-10	12.95	P	Foreign Exchange Future	5.24200	5.38200	0
22/01/2010	\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00200	0.00200	0
22/01/2010	\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	5.15800	5.30100	0
22/01/2010	\$ / R On 13-December-10	13.05	C	Foreign Exchange Future	0.05300	0.05000	0
22/01/2010	\$ / R On 13-December-10	13.05	P	Foreign Exchange Future	4.98800	5.13300	0
22/01/2010	\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00200	0.00100	0
22/01/2010	\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	5.25800	5.40000	0
22/01/2010	\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00200	0.00100	0
22/01/2010	\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	5.30800	5.45000	0
22/01/2010	\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00200	0.00100	0
22/01/2010	\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	5.35800	5.50000	0
22/01/2010	\$ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	\$ / R On 15-March-10	13.25	P	Foreign Exchange Future	5.54200	5.68200	0
22/01/2010	\$ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	\$ / R On 14-June-10	13.30	P	Foreign Exchange Future	5.45700	5.60000	0
22/01/2010	\$ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	\$ / R On 14-June-10	13.35	P	Foreign Exchange Future	5.50700	5.65000	0
22/01/2010	\$ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	\$ / R On 14-June-10	13.40	P	Foreign Exchange Future	5.55700	5.70000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	\$ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	\$ / R On 14-June-10	13.45	P	Foreign Exchange Future	5.60700	5.75000	0
22/01/2010	\$ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	\$ / R On 14-June-10	13.50	P	Foreign Exchange Future	5.65700	5.80000	0
22/01/2010	\$ / R On 15-March-10	13.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	\$ / R On 15-March-10	13.55	P	Foreign Exchange Future	5.84200	5.98200	0
22/01/2010	\$ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	\$ / R On 14-June-10	13.60	P	Foreign Exchange Future	5.75700	5.90000	0
22/01/2010	\$ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	\$ / R On 14-June-10	13.65	P	Foreign Exchange Future	5.80700	5.95000	0
22/01/2010	\$ / R On 13-September-10	13.70	C	Foreign Exchange Future	0.01600	0.01400	0
22/01/2010	\$ / R On 13-September-10	13.70	P	Foreign Exchange Future	5.73700	5.88000	0
22/01/2010	\$ / R On 13-September-10	13.75	C	Foreign Exchange Future	0.01500	0.01300	0
22/01/2010	\$ / R On 13-September-10	13.75	P	Foreign Exchange Future	5.78600	5.92900	0
22/01/2010	\$ / R On 13-September-10	13.80	C	Foreign Exchange Future	0.01500	0.01300	0
22/01/2010	\$ / R On 13-September-10	13.80	P	Foreign Exchange Future	5.83600	5.97900	0
22/01/2010	\$ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.04100	0.03800	0
22/01/2010	\$ / R On 13-December-10	13.85	P	Foreign Exchange Future	5.77600	5.92100	0
22/01/2010	\$ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.04000	0.03800	0
22/01/2010	\$ / R On 13-December-10	13.90	P	Foreign Exchange Future	5.82500	5.97100	0
22/01/2010	\$ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.04000	0.03700	0
22/01/2010	\$ / R On 13-December-10	13.95	P	Foreign Exchange Future	5.87500	6.02000	0
22/01/2010	\$ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.03900	0.03600	0
22/01/2010	\$ / R On 13-December-10	14.00	P	Foreign Exchange Future	5.92400	6.06900	0
22/01/2010	\$ / R On 13-December-10	14.05	C	Foreign Exchange Future	0.03800	0.03600	0
22/01/2010	\$ / R On 13-December-10	14.05	P	Foreign Exchange Future	5.97300	6.11900	0
22/01/2010	\$ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.03800	0.03500	0
22/01/2010	\$ / R On 13-December-10	14.10	P	Foreign Exchange Future	6.02300	6.16800	0
22/01/2010	\$ / R On 13-December-10	14.15	C	Foreign Exchange Future	0.03700	0.03400	0
22/01/2010	\$ / R On 13-December-10	14.15	P	Foreign Exchange Future	6.07200	6.21700	0
22/01/2010	\$ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.03600	0.03400	0
22/01/2010	\$ / R On 13-December-10	14.20	P	Foreign Exchange Future	6.12100	6.26700	0
22/01/2010	\$ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.03600	0.03300	0
22/01/2010	\$ / R On 13-December-10	14.25	P	Foreign Exchange Future	6.17100	6.31600	0
22/01/2010	\$ / R On 13-December-10	14.30	C	Foreign Exchange Future	0.03500	0.03200	0
22/01/2010	\$ / R On 13-December-10	14.30	P	Foreign Exchange Future	6.22000	6.36500	0
22/01/2010	\$ / R On 13-December-10	14.35	C	Foreign Exchange Future	0.03400	0.03200	0
22/01/2010	\$ / R On 13-December-10	14.35	P	Foreign Exchange Future	6.26900	6.41500	0
22/01/2010	\$ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.03400	0.03100	0
22/01/2010	\$ / R On 13-December-10	14.40	P	Foreign Exchange Future	6.31900	6.46400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	\$ / R On 13-December-10	14.45	C	Foreign Exchange Future	0.03300	0.03100	0
22/01/2010	\$ / R On 13-December-10	14.45	P	Foreign Exchange Future	6.36800	6.51400	0
22/01/2010	\$ / R On 13-December-10	14.50	C	Foreign Exchange Future	0.03200	0.03000	0
22/01/2010	\$ / R On 13-December-10	14.50	P	Foreign Exchange Future	6.41700	6.56300	0
22/01/2010	\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	6.70600	6.84900	0
22/01/2010	\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	6.75600	6.89900	0
22/01/2010	\$ / R On 15-March-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	\$ / R On 15-March-10	14.65	P	Foreign Exchange Future	6.94200	7.08200	0
22/01/2010	\$ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	\$ / R On 14-June-10	14.70	P	Foreign Exchange Future	6.85600	6.99900	0
22/01/2010	\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	6.90600	7.04900	0
22/01/2010	\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	6.95600	7.09900	0
22/01/2010	\$ / R On 13-December-10	15.05	C	Foreign Exchange Future	0.02600	0.02500	0
22/01/2010	\$ / R On 13-December-10	15.05	P	Foreign Exchange Future	6.96100	7.10800	0
22/01/2010	\$ / R On 15-March-10	15.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	\$ / R On 15-March-10	15.40	P	Foreign Exchange Future	7.69200	7.83200	0
22/01/2010	\$ / R On 15-March-10	15.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	\$ / R On 15-March-10	15.45	P	Foreign Exchange Future	7.74200	7.88200	0
22/01/2010	\$ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	\$ / R On 14-June-10	15.50	P	Foreign Exchange Future	7.65600	7.79900	0
22/01/2010	\$ / R On 15-March-10	15.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	\$ / R On 15-March-10	15.55	P	Foreign Exchange Future	7.84200	7.98200	0
22/01/2010	\$ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	\$ / R On 14-June-10	15.60	P	Foreign Exchange Future	7.75600	7.89900	0
22/01/2010	\$ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	\$ / R On 14-June-10	15.65	P	Foreign Exchange Future	7.80600	7.94900	0
22/01/2010	\$ / R On 13-September-10	15.70	C	Foreign Exchange Future	0.00200	0.00100	0
22/01/2010	\$ / R On 13-September-10	15.70	P	Foreign Exchange Future	7.72300	7.86700	0
22/01/2010	\$ / R On 13-September-10	15.75	C	Foreign Exchange Future	0.00200	0.00100	0
22/01/2010	\$ / R On 13-September-10	15.75	P	Foreign Exchange Future	7.77300	7.91700	0
22/01/2010	\$ / R On 13-September-10	15.80	C	Foreign Exchange Future	0.00200	0.00100	0
22/01/2010	\$ / R On 13-September-10	15.80	P	Foreign Exchange Future	7.82300	7.96700	0
22/01/2010	\$ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.02000	0.01900	0
22/01/2010	\$ / R On 13-December-10	15.85	P	Foreign Exchange Future	7.75500	7.90200	0
22/01/2010	\$ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.02000	0.01900	0
22/01/2010	\$ / R On 13-December-10	15.90	P	Foreign Exchange Future	7.80500	7.95200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	\$ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.02000	0.01800	0
22/01/2010	\$ / R On 13-December-10	15.95	P	Foreign Exchange Future	7.85500	8.00100	0
22/01/2010	\$ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.01900	0.01800	0
22/01/2010	\$ / R On 13-December-10	16.00	P	Foreign Exchange Future	7.90400	8.05100	0
22/01/2010	\$ / R On 13-December-10	16.05	C	Foreign Exchange Future	0.01900	0.01700	0
22/01/2010	\$ / R On 13-December-10	16.05	P	Foreign Exchange Future	7.95400	8.10000	0
22/01/2010	\$ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.01900	0.01700	0
22/01/2010	\$ / R On 13-December-10	16.10	P	Foreign Exchange Future	8.00400	8.15000	0
22/01/2010	\$ / R On 13-December-10	16.15	C	Foreign Exchange Future	0.01800	0.01700	0
22/01/2010	\$ / R On 13-December-10	16.15	P	Foreign Exchange Future	8.05300	8.20000	0
22/01/2010	\$ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.01800	0.01600	0
22/01/2010	\$ / R On 13-December-10	16.20	P	Foreign Exchange Future	8.10300	8.24900	0
22/01/2010	\$ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.01700	0.01600	0
22/01/2010	\$ / R On 13-December-10	16.25	P	Foreign Exchange Future	8.15200	8.29900	0
22/01/2010	\$ / R On 13-December-10	16.30	C	Foreign Exchange Future	0.01700	0.01500	0
22/01/2010	\$ / R On 13-December-10	16.30	P	Foreign Exchange Future	8.20200	8.34800	0
22/01/2010	\$ / R On 13-December-10	16.35	C	Foreign Exchange Future	0.01600	0.01500	0
22/01/2010	\$ / R On 13-December-10	16.35	P	Foreign Exchange Future	8.25100	8.39800	0
22/01/2010	\$ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.01600	0.01400	0
22/01/2010	\$ / R On 13-December-10	16.40	P	Foreign Exchange Future	8.30100	8.44700	0
22/01/2010	\$ / R On 13-December-10	16.45	C	Foreign Exchange Future	0.01600	0.01400	0
22/01/2010	\$ / R On 13-December-10	16.45	P	Foreign Exchange Future	8.35100	8.49700	0
22/01/2010	\$ / R On 13-December-10	16.50	C	Foreign Exchange Future	0.01500	0.01400	0
22/01/2010	\$ / R On 13-December-10	16.50	P	Foreign Exchange Future	8.40000	8.54700	0
22/01/2010	\$ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	\$ / R On 14-June-10	16.55	P	Foreign Exchange Future	8.70600	8.84900	0
22/01/2010	\$ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	\$ / R On 14-June-10	16.60	P	Foreign Exchange Future	8.75600	8.89900	0
22/01/2010	\$ / R On 15-March-10	16.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	\$ / R On 15-March-10	16.65	P	Foreign Exchange Future	8.94200	9.08200	0
22/01/2010	\$ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	\$ / R On 14-June-10	16.70	P	Foreign Exchange Future	8.85600	8.99900	0
22/01/2010	\$ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	\$ / R On 14-June-10	16.75	P	Foreign Exchange Future	8.90600	9.04900	0
22/01/2010	\$ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	\$ / R On 14-June-10	16.80	P	Foreign Exchange Future	8.95600	9.09900	0
22/01/2010	\$ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	\$ / R On 14-June-10	17.50	P	Foreign Exchange Future	9.65600	9.79900	0
22/01/2010	£ / R On 13-September-10			Foreign Exchange Future	12.82760	12.68520	1,086
22/01/2010	£ / R On 15-March-10	7.85	C	Foreign Exchange Future	4.55800	4.42200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	£ / R On 15-March-10	7.85	P	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	£ / R On 14-June-10	7.90	C	Foreign Exchange Future	4.71900	4.58000	0
22/01/2010	£ / R On 14-June-10	7.90	P	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	£ / R On 15-March-10	7.95	C	Foreign Exchange Future	4.45800	4.32200	0
22/01/2010	£ / R On 15-March-10	7.95	P	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	£ / R On 15-March-10	8.00	C	Foreign Exchange Future	4.40800	4.27200	0
22/01/2010	£ / R On 15-March-10	8.00	P	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	£ / R On 14-June-10	8.05	C	Foreign Exchange Future	4.56900	4.43000	0
22/01/2010	£ / R On 14-June-10	8.05	P	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	£ / R On 14-June-10	8.15	C	Foreign Exchange Future	4.46900	4.33000	0
22/01/2010	£ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	£ / R On 14-June-10	8.20	C	Foreign Exchange Future	4.41900	4.28100	0
22/01/2010	£ / R On 14-June-10	8.20	P	Foreign Exchange Future	0.00100	0.00200	0
22/01/2010	£ / R On 14-June-10	8.25	C	Foreign Exchange Future	4.36900	4.23100	0
22/01/2010	£ / R On 14-June-10	8.25	P	Foreign Exchange Future	0.00100	0.00200	0
22/01/2010	£ / R On 14-June-10	8.35	C	Foreign Exchange Future	4.27000	4.13100	0
22/01/2010	£ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00200	0.00200	0
22/01/2010	£ / R On 14-June-10	8.40	C	Foreign Exchange Future	4.22000	4.08100	0
22/01/2010	£ / R On 14-June-10	8.40	P	Foreign Exchange Future	0.00200	0.00200	0
22/01/2010	£ / R On 15-March-10	8.45	C	Foreign Exchange Future	3.95800	3.82200	0
22/01/2010	£ / R On 15-March-10	8.45	P	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	£ / R On 15-March-10	8.50	C	Foreign Exchange Future	3.90800	3.77200	0
22/01/2010	£ / R On 15-March-10	8.50	P	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	£ / R On 14-June-10	8.55	C	Foreign Exchange Future	4.07000	3.93200	0
22/01/2010	£ / R On 14-June-10	8.55	P	Foreign Exchange Future	0.00200	0.00300	0
22/01/2010	£ / R On 14-June-10	8.60	C	Foreign Exchange Future	4.02100	3.88200	0
22/01/2010	£ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00300	0.00300	0
22/01/2010	£ / R On 14-June-10	8.65	C	Foreign Exchange Future	3.97100	3.83200	0
22/01/2010	£ / R On 14-June-10	8.65	P	Foreign Exchange Future	0.00300	0.00300	0
22/01/2010	£ / R On 14-June-10	8.70	C	Foreign Exchange Future	3.92100	3.78200	0
22/01/2010	£ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00300	0.00300	0
22/01/2010	£ / R On 14-June-10	8.75	C	Foreign Exchange Future	3.87100	3.73300	0
22/01/2010	£ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00300	0.00400	0
22/01/2010	£ / R On 14-June-10	8.80	C	Foreign Exchange Future	3.82100	3.68300	0
22/01/2010	£ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00300	0.00400	0
22/01/2010	£ / R On 14-June-10	8.85	C	Foreign Exchange Future	3.77200	3.63300	0
22/01/2010	£ / R On 14-June-10	8.85	P	Foreign Exchange Future	0.00400	0.00400	0
22/01/2010	£ / R On 14-June-10	8.90	C	Foreign Exchange Future	3.72200	3.58300	0
22/01/2010	£ / R On 14-June-10	8.90	P	Foreign Exchange Future	0.00400	0.00400	0
22/01/2010	£ / R On 14-June-10	8.95	C	Foreign Exchange Future	3.67200	3.53400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	£ / R On 14-June-10	8.95	P	Foreign Exchange Future	0.00400	0.00500	0
22/01/2010	£ / R On 14-June-10	9.00	C	Foreign Exchange Future	3.62200	3.48400	0
22/01/2010	£ / R On 14-June-10	9.00	P	Foreign Exchange Future	0.00400	0.00500	0
22/01/2010	£ / R On 14-June-10	9.05	C	Foreign Exchange Future	3.57300	3.43400	0
22/01/2010	£ / R On 14-June-10	9.05	P	Foreign Exchange Future	0.00500	0.00500	0
22/01/2010	£ / R On 14-June-10	9.10	C	Foreign Exchange Future	3.52300	3.38500	0
22/01/2010	£ / R On 14-June-10	9.10	P	Foreign Exchange Future	0.00500	0.00600	0
22/01/2010	£ / R On 14-June-10	9.15	C	Foreign Exchange Future	3.47300	3.33500	0
22/01/2010	£ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.00500	0.00600	0
22/01/2010	£ / R On 14-June-10	9.20	C	Foreign Exchange Future	3.42300	3.28500	0
22/01/2010	£ / R On 14-June-10	9.20	P	Foreign Exchange Future	0.00500	0.00600	0
22/01/2010	£ / R On 14-June-10	9.25	C	Foreign Exchange Future	3.37400	3.23600	0
22/01/2010	£ / R On 14-June-10	9.25	P	Foreign Exchange Future	0.00600	0.00700	0
22/01/2010	£ / R On 14-June-10	9.30	C	Foreign Exchange Future	3.32400	3.18600	0
22/01/2010	£ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.00600	0.00700	0
22/01/2010	£ / R On 14-June-10	9.35	C	Foreign Exchange Future	3.27400	3.13600	0
22/01/2010	£ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.00600	0.00700	0
22/01/2010	£ / R On 14-June-10	9.40	C	Foreign Exchange Future	3.22500	3.08700	0
22/01/2010	£ / R On 14-June-10	9.40	P	Foreign Exchange Future	0.00700	0.00800	0
22/01/2010	£ / R On 14-June-10	9.45	C	Foreign Exchange Future	3.17500	3.03700	0
22/01/2010	£ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.00700	0.00800	0
22/01/2010	£ / R On 14-June-10	9.50	C	Foreign Exchange Future	3.12600	2.98800	0
22/01/2010	£ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.00800	0.00900	0
22/01/2010	£ / R On 14-June-10	9.55	C	Foreign Exchange Future	3.07600	2.93800	0
22/01/2010	£ / R On 14-June-10	9.55	P	Foreign Exchange Future	0.00800	0.00900	0
22/01/2010	£ / R On 14-June-10	9.60	C	Foreign Exchange Future	3.02700	2.88900	0
22/01/2010	£ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.00900	0.01000	0
22/01/2010	£ / R On 14-June-10	9.65	C	Foreign Exchange Future	2.97700	2.83900	0
22/01/2010	£ / R On 14-June-10	9.65	P	Foreign Exchange Future	0.00900	0.01000	0
22/01/2010	£ / R On 14-June-10	9.70	C	Foreign Exchange Future	2.92800	2.79000	0
22/01/2010	£ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.01000	0.01100	0
22/01/2010	£ / R On 14-June-10	9.75	C	Foreign Exchange Future	2.87800	2.74000	0
22/01/2010	£ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.01000	0.01100	0
22/01/2010	£ / R On 14-June-10	9.80	C	Foreign Exchange Future	2.82800	2.69100	0
22/01/2010	£ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.01000	0.01200	0
22/01/2010	£ / R On 14-June-10	9.85	C	Foreign Exchange Future	2.77900	2.64100	0
22/01/2010	£ / R On 14-June-10	9.85	P	Foreign Exchange Future	0.01100	0.01200	0
22/01/2010	£ / R On 14-June-10	9.90	C	Foreign Exchange Future	2.72900	2.59200	0
22/01/2010	£ / R On 14-June-10	9.90	P	Foreign Exchange Future	0.01100	0.01300	0
22/01/2010	£ / R On 14-June-10	9.95	C	Foreign Exchange Future	2.68000	2.54200	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	£ / R On 14-June-10	9.95	P	Foreign Exchange Future	0.01200	0.01300	0
22/01/2010	£ / R On 14-June-10	10.00	C	Foreign Exchange Future	2.63100	2.49300	0
22/01/2010	£ / R On 14-June-10	10.00	P	Foreign Exchange Future	0.01300	0.01400	0
22/01/2010	£ / R On 14-June-10	10.05	C	Foreign Exchange Future	2.58100	2.44400	0
22/01/2010	£ / R On 14-June-10	10.05	P	Foreign Exchange Future	0.01300	0.01500	0
22/01/2010	£ / R On 14-June-10	10.10	C	Foreign Exchange Future	2.53200	2.39400	0
22/01/2010	£ / R On 14-June-10	10.10	P	Foreign Exchange Future	0.01400	0.01500	0
22/01/2010	£ / R On 14-June-10	10.15	C	Foreign Exchange Future	2.48200	2.34500	0
22/01/2010	£ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.01400	0.01600	0
22/01/2010	£ / R On 14-June-10	10.20	C	Foreign Exchange Future	2.43300	2.29600	0
22/01/2010	£ / R On 14-June-10	10.20	P	Foreign Exchange Future	0.01500	0.01700	0
22/01/2010	£ / R On 14-June-10	10.25	C	Foreign Exchange Future	2.38400	2.24700	0
22/01/2010	£ / R On 14-June-10	10.25	P	Foreign Exchange Future	0.01600	0.01800	0
22/01/2010	£ / R On 14-June-10	10.30	C	Foreign Exchange Future	2.33500	2.19800	0
22/01/2010	£ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.01700	0.01900	0
22/01/2010	£ / R On 14-June-10	10.35	C	Foreign Exchange Future	2.28500	2.14900	0
22/01/2010	£ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.01700	0.02000	0
22/01/2010	£ / R On 14-June-10	10.40	C	Foreign Exchange Future	2.23600	2.10000	0
22/01/2010	£ / R On 14-June-10	10.40	P	Foreign Exchange Future	0.01800	0.02100	0
22/01/2010	£ / R On 14-June-10	10.45	C	Foreign Exchange Future	2.18700	2.05100	0
22/01/2010	£ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.01900	0.02200	0
22/01/2010	£ / R On 14-June-10	10.50	C	Foreign Exchange Future	2.13800	2.00300	0
22/01/2010	£ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.02000	0.02400	0
22/01/2010	£ / R On 14-June-10	10.55	C	Foreign Exchange Future	2.08900	1.95500	0
22/01/2010	£ / R On 14-June-10	10.55	P	Foreign Exchange Future	0.02100	0.02600	0
22/01/2010	£ / R On 14-June-10	10.60	C	Foreign Exchange Future	2.04000	1.90700	0
22/01/2010	£ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.02200	0.02800	0
22/01/2010	£ / R On 14-June-10	10.65	C	Foreign Exchange Future	1.99200	1.86000	0
22/01/2010	£ / R On 14-June-10	10.65	P	Foreign Exchange Future	0.02400	0.03100	0
22/01/2010	£ / R On 14-June-10	10.70	C	Foreign Exchange Future	1.94500	1.81300	0
22/01/2010	£ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.02700	0.03400	0
22/01/2010	£ / R On 14-June-10	10.75	C	Foreign Exchange Future	1.89700	1.76600	0
22/01/2010	£ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.02900	0.03700	0
22/01/2010	£ / R On 14-June-10	10.80	C	Foreign Exchange Future	1.85000	1.71900	0
22/01/2010	£ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.03200	0.04000	0
22/01/2010	£ / R On 14-June-10	10.85	C	Foreign Exchange Future	1.80200	1.67200	0
22/01/2010	£ / R On 14-June-10	10.85	P	Foreign Exchange Future	0.03400	0.04300	0
22/01/2010	£ / R On 14-June-10	10.90	C	Foreign Exchange Future	1.75600	1.62600	0
22/01/2010	£ / R On 14-June-10	10.90	P	Foreign Exchange Future	0.03800	0.04700	0
22/01/2010	£ / R On 14-June-10	10.95	C	Foreign Exchange Future	1.70900	1.58000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	£ / R On 14-June-10	10.95	P	Foreign Exchange Future	0.04100	0.05100	0
22/01/2010	£ / R On 14-June-10	11.00	C	Foreign Exchange Future	1.66200	1.53400	0
22/01/2010	£ / R On 14-June-10	11.00	P	Foreign Exchange Future	0.04400	0.05500	0
22/01/2010	£ / R On 14-June-10	11.05	C	Foreign Exchange Future	1.61600	1.48900	0
22/01/2010	£ / R On 14-June-10	11.05	P	Foreign Exchange Future	0.04800	0.06000	0
22/01/2010	£ / R On 14-June-10	11.10	C	Foreign Exchange Future	1.57000	1.44400	0
22/01/2010	£ / R On 14-June-10	11.10	P	Foreign Exchange Future	0.05200	0.06500	0
22/01/2010	£ / R On 14-June-10	11.15	C	Foreign Exchange Future	1.52500	1.39900	0
22/01/2010	£ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.05700	0.07000	0
22/01/2010	£ / R On 14-June-10	11.20	C	Foreign Exchange Future	1.47900	1.35500	0
22/01/2010	£ / R On 14-June-10	11.20	P	Foreign Exchange Future	0.06100	0.07600	0
22/01/2010	£ / R On 14-June-10	11.25	C	Foreign Exchange Future	1.43400	1.31100	0
22/01/2010	£ / R On 14-June-10	11.25	P	Foreign Exchange Future	0.06600	0.08200	0
22/01/2010	£ / R On 14-June-10	11.30	C	Foreign Exchange Future	1.39000	1.26800	0
22/01/2010	£ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.07200	0.08900	0
22/01/2010	£ / R On 14-June-10	11.35	C	Foreign Exchange Future	1.34600	1.22500	0
22/01/2010	£ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.07800	0.09600	0
22/01/2010	£ / R On 14-June-10	11.40	C	Foreign Exchange Future	1.30200	1.18200	0
22/01/2010	£ / R On 14-June-10	11.40	P	Foreign Exchange Future	0.08400	0.10300	0
22/01/2010	£ / R On 14-June-10	11.45	C	Foreign Exchange Future	1.25800	1.14000	0
22/01/2010	£ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.09000	0.11100	0
22/01/2010	£ / R On 14-June-10	11.50	C	Foreign Exchange Future	1.21600	1.10100	0
22/01/2010	£ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.09800	0.12200	0
22/01/2010	£ / R On 14-June-10	11.55	C	Foreign Exchange Future	1.17300	1.06300	0
22/01/2010	£ / R On 14-June-10	11.55	P	Foreign Exchange Future	0.10500	0.13400	0
22/01/2010	£ / R On 14-June-10	11.60	C	Foreign Exchange Future	1.13100	1.02600	0
22/01/2010	£ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.11300	0.14700	0
22/01/2010	£ / R On 14-June-10	11.65	C	Foreign Exchange Future	1.09200	0.98900	0
22/01/2010	£ / R On 14-June-10	11.65	P	Foreign Exchange Future	0.12400	0.16000	0
22/01/2010	£ / R On 14-June-10	11.70	C	Foreign Exchange Future	1.05400	0.95300	0
22/01/2010	£ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.13600	0.17400	0
22/01/2010	£ / R On 14-June-10	11.75	C	Foreign Exchange Future	1.01700	0.91900	0
22/01/2010	£ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.14900	0.19000	0
22/01/2010	£ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.98100	0.88400	0
22/01/2010	£ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.16300	0.20500	0
22/01/2010	£ / R On 14-June-10	11.85	C	Foreign Exchange Future	0.94500	0.85100	0
22/01/2010	£ / R On 14-June-10	11.85	P	Foreign Exchange Future	0.17700	0.22200	0
22/01/2010	£ / R On 14-June-10	11.90	C	Foreign Exchange Future	0.91000	0.81900	0
22/01/2010	£ / R On 14-June-10	11.90	P	Foreign Exchange Future	0.19200	0.24000	0
22/01/2010	£ / R On 14-June-10	11.95	C	Foreign Exchange Future	0.87600	0.78700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	£ / R On 14-June-10	11.95	P	Foreign Exchange Future	0.20800	0.25800	0
22/01/2010	£ / R On 14-June-10	12.00	C	Foreign Exchange Future	0.84300	0.75600	0
22/01/2010	£ / R On 14-June-10	12.00	P	Foreign Exchange Future	0.22500	0.27700	0
22/01/2010	£ / R On 14-June-10	12.05	C	Foreign Exchange Future	0.81100	0.72600	28
22/01/2010	£ / R On 14-June-10	12.05	P	Foreign Exchange Future	0.24300	0.29700	0
22/01/2010	£ / R On 14-June-10	12.10	C	Foreign Exchange Future	0.77900	0.69700	0
22/01/2010	£ / R On 14-June-10	12.10	P	Foreign Exchange Future	0.26100	0.31800	0
22/01/2010	£ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.74900	0.66900	0
22/01/2010	£ / R On 14-June-10	12.15	P	Foreign Exchange Future	0.28100	0.34000	0
22/01/2010	£ / R On 14-June-10	12.20	C	Foreign Exchange Future	0.71900	0.64200	0
22/01/2010	£ / R On 14-June-10	12.20	P	Foreign Exchange Future	0.30100	0.36300	0
22/01/2010	£ / R On 14-June-10	12.25	C	Foreign Exchange Future	0.69000	0.61500	0
22/01/2010	£ / R On 14-June-10	12.25	P	Foreign Exchange Future	0.32200	0.38600	0
22/01/2010	£ / R On 14-June-10	12.30	C	Foreign Exchange Future	0.66200	0.59000	0
22/01/2010	£ / R On 14-June-10	12.30	P	Foreign Exchange Future	0.34400	0.41100	0
22/01/2010	£ / R On 14-June-10	12.35	C	Foreign Exchange Future	0.63500	0.56500	0
22/01/2010	£ / R On 14-June-10	12.35	P	Foreign Exchange Future	0.36700	0.43600	0
22/01/2010	£ / R On 14-June-10	12.40	C	Foreign Exchange Future	0.60900	0.54100	0
22/01/2010	£ / R On 14-June-10	12.40	P	Foreign Exchange Future	0.39100	0.46200	0
22/01/2010	£ / R On 14-June-10	12.45	C	Foreign Exchange Future	0.58300	0.51800	8,032
22/01/2010	£ / R On 14-June-10	12.45	P	Foreign Exchange Future	0.41500	0.48900	0
22/01/2010	£ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.55900	0.49800	0
22/01/2010	£ / R On 14-June-10	12.50	P	Foreign Exchange Future	0.44100	0.51900	0
22/01/2010	£ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.53500	0.47900	0
22/01/2010	£ / R On 14-June-10	12.55	P	Foreign Exchange Future	0.46700	0.55000	0
22/01/2010	£ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.51200	0.46100	0
22/01/2010	£ / R On 14-June-10	12.60	P	Foreign Exchange Future	0.49400	0.58200	0
22/01/2010	£ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.49200	0.44300	0
22/01/2010	£ / R On 14-June-10	12.65	P	Foreign Exchange Future	0.52400	0.61400	0
22/01/2010	£ / R On 13-September-10	12.68	C	Foreign Exchange Future	0.76800	0.69200	0
22/01/2010	£ / R On 13-September-10	12.68	P	Foreign Exchange Future	0.62000	0.68700	0
22/01/2010	£ / R On 14-June-10	12.70	C	Foreign Exchange Future	0.47300	0.42600	0
22/01/2010	£ / R On 14-June-10	12.70	P	Foreign Exchange Future	0.55500	0.64700	0
22/01/2010	£ / R On 13-September-10	12.73	C	Foreign Exchange Future	0.74300	0.66900	0
22/01/2010	£ / R On 13-September-10	12.73	P	Foreign Exchange Future	0.64500	0.71400	0
22/01/2010	£ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.45500	0.41000	0
22/01/2010	£ / R On 14-June-10	12.75	P	Foreign Exchange Future	0.58700	0.68100	0
22/01/2010	£ / R On 13-September-10	12.78	C	Foreign Exchange Future	0.71900	0.64600	0
22/01/2010	£ / R On 13-September-10	12.78	P	Foreign Exchange Future	0.67100	0.74100	0
22/01/2010	£ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.43800	0.39500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	£ / R On 14-June-10	12.80	P	Foreign Exchange Future	0.62000	0.71600	0
22/01/2010	£ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.42100	0.38000	0
22/01/2010	£ / R On 14-June-10	12.85	P	Foreign Exchange Future	0.65300	0.75100	0
22/01/2010	£ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.40500	0.36600	0
22/01/2010	£ / R On 14-June-10	12.90	P	Foreign Exchange Future	0.68700	0.78700	0
22/01/2010	£ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.39000	0.35200	0
22/01/2010	£ / R On 14-June-10	12.95	P	Foreign Exchange Future	0.72200	0.82300	0
22/01/2010	£ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.37600	0.34000	0
22/01/2010	£ / R On 14-June-10	13.00	P	Foreign Exchange Future	0.75800	0.86100	0
22/01/2010	£ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.36200	0.32700	0
22/01/2010	£ / R On 14-June-10	13.05	P	Foreign Exchange Future	0.79400	0.89800	0
22/01/2010	£ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.34800	0.31500	0
22/01/2010	£ / R On 14-June-10	13.10	P	Foreign Exchange Future	0.83000	0.93600	0
22/01/2010	£ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.33500	0.30400	0
22/01/2010	£ / R On 14-June-10	13.15	P	Foreign Exchange Future	0.86700	0.97500	0
22/01/2010	£ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.32300	0.29300	0
22/01/2010	£ / R On 14-June-10	13.20	P	Foreign Exchange Future	0.90500	1.01400	0
22/01/2010	£ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.31100	0.28200	0
22/01/2010	£ / R On 14-June-10	13.25	P	Foreign Exchange Future	0.94300	1.05300	0
22/01/2010	£ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.30000	0.27200	0
22/01/2010	£ / R On 14-June-10	13.30	P	Foreign Exchange Future	0.98200	1.09300	0
22/01/2010	£ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.28900	0.26300	0
22/01/2010	£ / R On 14-June-10	13.35	P	Foreign Exchange Future	1.02100	1.13400	0
22/01/2010	£ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.27900	0.25400	11,194
22/01/2010	£ / R On 14-June-10	13.40	P	Foreign Exchange Future	1.06100	1.17500	0
22/01/2010	£ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.26900	0.24500	0
22/01/2010	£ / R On 14-June-10	13.45	P	Foreign Exchange Future	1.10100	1.21600	0
22/01/2010	£ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.26000	0.23700	0
22/01/2010	£ / R On 14-June-10	13.50	P	Foreign Exchange Future	1.14200	1.25800	0
22/01/2010	£ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.25100	0.22900	0
22/01/2010	£ / R On 14-June-10	13.55	P	Foreign Exchange Future	1.18300	1.30000	0
22/01/2010	£ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.24200	0.22100	0
22/01/2010	£ / R On 14-June-10	13.60	P	Foreign Exchange Future	1.22400	1.34200	0
22/01/2010	£ / R On 14-June-10	13.65	C	Foreign Exchange Future	0.23400	0.21300	0
22/01/2010	£ / R On 14-June-10	13.65	P	Foreign Exchange Future	1.26600	1.38400	0
22/01/2010	£ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.22600	0.20600	0
22/01/2010	£ / R On 14-June-10	13.70	P	Foreign Exchange Future	1.30800	1.42700	0
22/01/2010	£ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.21800	0.20000	0
22/01/2010	£ / R On 14-June-10	13.75	P	Foreign Exchange Future	1.35000	1.47100	0
22/01/2010	£ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.21100	0.19300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	£ / R On 14-June-10	13.80	P	Foreign Exchange Future	1.39300	1.51400	0
22/01/2010	£ / R On 14-June-10	13.85	C	Foreign Exchange Future	0.20400	0.18700	0
22/01/2010	£ / R On 14-June-10	13.85	P	Foreign Exchange Future	1.43600	1.55800	0
22/01/2010	£ / R On 14-June-10	13.90	C	Foreign Exchange Future	0.19700	0.18100	0
22/01/2010	£ / R On 14-June-10	13.90	P	Foreign Exchange Future	1.47900	1.60200	0
22/01/2010	£ / R On 14-June-10	13.95	C	Foreign Exchange Future	0.19100	0.17500	0
22/01/2010	£ / R On 14-June-10	13.95	P	Foreign Exchange Future	1.52300	1.64600	0
22/01/2010	£ / R On 14-June-10	14.00	C	Foreign Exchange Future	0.18500	0.17000	0
22/01/2010	£ / R On 14-June-10	14.00	P	Foreign Exchange Future	1.56700	1.69100	0
22/01/2010	£ / R On 14-June-10	14.05	C	Foreign Exchange Future	0.17900	0.16400	0
22/01/2010	£ / R On 14-June-10	14.05	P	Foreign Exchange Future	1.61100	1.73500	0
22/01/2010	£ / R On 14-June-10	14.10	C	Foreign Exchange Future	0.17300	0.15900	0
22/01/2010	£ / R On 14-June-10	14.10	P	Foreign Exchange Future	1.65500	1.78000	0
22/01/2010	£ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.16800	0.15500	0
22/01/2010	£ / R On 14-June-10	14.15	P	Foreign Exchange Future	1.70000	1.82600	0
22/01/2010	£ / R On 14-June-10	14.20	C	Foreign Exchange Future	0.16300	0.15000	0
22/01/2010	£ / R On 14-June-10	14.20	P	Foreign Exchange Future	1.74500	1.87100	0
22/01/2010	£ / R On 14-June-10	14.25	C	Foreign Exchange Future	0.15800	0.14600	0
22/01/2010	£ / R On 14-June-10	14.25	P	Foreign Exchange Future	1.79000	1.91700	0
22/01/2010	£ / R On 14-June-10	14.30	C	Foreign Exchange Future	0.15300	0.14100	0
22/01/2010	£ / R On 14-June-10	14.30	P	Foreign Exchange Future	1.83500	1.96200	0
22/01/2010	£ / R On 14-June-10	14.35	C	Foreign Exchange Future	0.14800	0.13700	0
22/01/2010	£ / R On 14-June-10	14.35	P	Foreign Exchange Future	1.88000	2.00800	0
22/01/2010	£ / R On 14-June-10	14.40	C	Foreign Exchange Future	0.14400	0.13300	8,032
22/01/2010	£ / R On 14-June-10	14.40	P	Foreign Exchange Future	1.92600	2.05400	0
22/01/2010	£ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.01700	0.01300	0
22/01/2010	£ / R On 15-March-10	14.45	P	Foreign Exchange Future	2.05900	2.19100	0
22/01/2010	£ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.13600	0.12500	0
22/01/2010	£ / R On 14-June-10	14.50	P	Foreign Exchange Future	2.01800	2.14600	0
22/01/2010	£ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.13200	0.12100	0
22/01/2010	£ / R On 14-June-10	14.55	P	Foreign Exchange Future	2.06400	2.19200	0
22/01/2010	£ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.12800	0.11700	0
22/01/2010	£ / R On 14-June-10	14.60	P	Foreign Exchange Future	2.11000	2.23800	0
22/01/2010	£ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.12400	0.11300	0
22/01/2010	£ / R On 14-June-10	14.65	P	Foreign Exchange Future	2.15600	2.28400	0
22/01/2010	£ / R On 14-June-10	14.70	C	Foreign Exchange Future	0.12000	0.10900	0
22/01/2010	£ / R On 14-June-10	14.70	P	Foreign Exchange Future	2.20200	2.33000	0
22/01/2010	£ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.11600	0.10600	0
22/01/2010	£ / R On 14-June-10	14.75	P	Foreign Exchange Future	2.24800	2.37700	0
22/01/2010	£ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.11200	0.10200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	£ / R On 14-June-10	14.80	P	Foreign Exchange Future	2.29400	2.42300	0
22/01/2010	£ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.10800	0.09900	0
22/01/2010	£ / R On 14-June-10	14.85	P	Foreign Exchange Future	2.34000	2.47000	0
22/01/2010	£ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.10500	0.09600	0
22/01/2010	£ / R On 14-June-10	14.90	P	Foreign Exchange Future	2.38700	2.51700	0
22/01/2010	£ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.10100	0.09300	0
22/01/2010	£ / R On 14-June-10	14.95	P	Foreign Exchange Future	2.43300	2.56400	0
22/01/2010	£ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.09800	0.09000	0
22/01/2010	£ / R On 14-June-10	15.00	P	Foreign Exchange Future	2.48000	2.61100	0
22/01/2010	£ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.09500	0.08700	0
22/01/2010	£ / R On 14-June-10	15.05	P	Foreign Exchange Future	2.52700	2.65800	0
22/01/2010	£ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.09200	0.08400	0
22/01/2010	£ / R On 14-June-10	15.10	P	Foreign Exchange Future	2.57400	2.70500	0
22/01/2010	£ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.08900	0.08200	0
22/01/2010	£ / R On 14-June-10	15.15	P	Foreign Exchange Future	2.62100	2.75300	0
22/01/2010	£ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.08600	0.07900	0
22/01/2010	£ / R On 14-June-10	15.20	P	Foreign Exchange Future	2.66800	2.80000	0
22/01/2010	£ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.08400	0.07700	0
22/01/2010	£ / R On 14-June-10	15.25	P	Foreign Exchange Future	2.71600	2.84800	0
22/01/2010	£ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.08100	0.07500	0
22/01/2010	£ / R On 14-June-10	15.30	P	Foreign Exchange Future	2.76300	2.89600	0
22/01/2010	£ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.07900	0.07200	0
22/01/2010	£ / R On 14-June-10	15.35	P	Foreign Exchange Future	2.81100	2.94300	0
22/01/2010	£ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.07600	0.07000	0
22/01/2010	£ / R On 14-June-10	15.40	P	Foreign Exchange Future	2.85800	2.99100	0
22/01/2010	£ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.07400	0.06800	0
22/01/2010	£ / R On 14-June-10	15.45	P	Foreign Exchange Future	2.90600	3.03900	0
22/01/2010	£ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.07200	0.06600	0
22/01/2010	£ / R On 14-June-10	15.50	P	Foreign Exchange Future	2.95400	3.08700	0
22/01/2010	£ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.07000	0.06400	0
22/01/2010	£ / R On 14-June-10	15.55	P	Foreign Exchange Future	3.00200	3.13500	0
22/01/2010	£ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.06800	0.06200	0
22/01/2010	£ / R On 14-June-10	15.60	P	Foreign Exchange Future	3.05000	3.18300	0
22/01/2010	£ / R On 14-June-10	15.65	C	Foreign Exchange Future	0.06600	0.06100	0
22/01/2010	£ / R On 14-June-10	15.65	P	Foreign Exchange Future	3.09800	3.23200	0
22/01/2010	£ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.06400	0.05900	0
22/01/2010	£ / R On 14-June-10	15.70	P	Foreign Exchange Future	3.14600	3.28000	0
22/01/2010	£ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.06200	0.05700	0
22/01/2010	£ / R On 14-June-10	15.75	P	Foreign Exchange Future	3.19400	3.32800	0
22/01/2010	£ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.06000	0.05600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	£ / R On 14-June-10	15.80	P	Foreign Exchange Future	3.24200	3.37700	0
22/01/2010	£ / R On 14-June-10	15.85	C	Foreign Exchange Future	0.05800	0.05400	0
22/01/2010	£ / R On 14-June-10	15.85	P	Foreign Exchange Future	3.29000	3.42500	0
22/01/2010	£ / R On 14-June-10	15.90	C	Foreign Exchange Future	0.05700	0.05300	0
22/01/2010	£ / R On 14-June-10	15.90	P	Foreign Exchange Future	3.33900	3.47400	0
22/01/2010	£ / R On 14-June-10	15.95	C	Foreign Exchange Future	0.05500	0.05100	0
22/01/2010	£ / R On 14-June-10	15.95	P	Foreign Exchange Future	3.38700	3.52200	0
22/01/2010	£ / R On 14-June-10	16.00	C	Foreign Exchange Future	0.05400	0.05000	0
22/01/2010	£ / R On 14-June-10	16.00	P	Foreign Exchange Future	3.43600	3.57100	0
22/01/2010	£ / R On 14-June-10	16.05	C	Foreign Exchange Future	0.05200	0.04900	0
22/01/2010	£ / R On 14-June-10	16.05	P	Foreign Exchange Future	3.48400	3.62000	0
22/01/2010	£ / R On 14-June-10	16.10	C	Foreign Exchange Future	0.05100	0.04700	0
22/01/2010	£ / R On 14-June-10	16.10	P	Foreign Exchange Future	3.53300	3.66800	0
22/01/2010	£ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.04900	0.04600	0
22/01/2010	£ / R On 14-June-10	16.15	P	Foreign Exchange Future	3.58100	3.71700	0
22/01/2010	£ / R On 14-June-10	16.20	C	Foreign Exchange Future	0.04800	0.04500	0
22/01/2010	£ / R On 14-June-10	16.20	P	Foreign Exchange Future	3.63000	3.76600	0
22/01/2010	£ / R On 14-June-10	16.25	C	Foreign Exchange Future	0.04700	0.04400	0
22/01/2010	£ / R On 14-June-10	16.25	P	Foreign Exchange Future	3.67900	3.81500	0
22/01/2010	£ / R On 14-June-10	16.30	C	Foreign Exchange Future	0.04600	0.04300	0
22/01/2010	£ / R On 14-June-10	16.30	P	Foreign Exchange Future	3.72800	3.86400	0
22/01/2010	£ / R On 14-June-10	16.35	C	Foreign Exchange Future	0.04400	0.04100	0
22/01/2010	£ / R On 14-June-10	16.35	P	Foreign Exchange Future	3.77600	3.91200	0
22/01/2010	£ / R On 14-June-10	16.40	C	Foreign Exchange Future	0.04300	0.04000	0
22/01/2010	£ / R On 14-June-10	16.40	P	Foreign Exchange Future	3.82500	3.96100	0
22/01/2010	£ / R On 14-June-10	16.45	C	Foreign Exchange Future	0.04200	0.03900	0
22/01/2010	£ / R On 14-June-10	16.45	P	Foreign Exchange Future	3.87400	4.01000	0
22/01/2010	£ / R On 14-June-10	16.50	C	Foreign Exchange Future	0.04100	0.03800	0
22/01/2010	£ / R On 14-June-10	16.50	P	Foreign Exchange Future	3.92300	4.05900	0
22/01/2010	£ / R On 14-June-10	16.55	C	Foreign Exchange Future	0.04000	0.03600	0
22/01/2010	£ / R On 14-June-10	16.55	P	Foreign Exchange Future	3.97200	4.10700	0
22/01/2010	£ / R On 14-June-10	16.60	C	Foreign Exchange Future	0.03900	0.03400	0
22/01/2010	£ / R On 14-June-10	16.60	P	Foreign Exchange Future	4.02100	4.15500	0
22/01/2010	£ / R On 14-June-10	16.65	C	Foreign Exchange Future	0.03700	0.03300	0
22/01/2010	£ / R On 14-June-10	16.65	P	Foreign Exchange Future	4.06900	4.20400	0
22/01/2010	£ / R On 14-June-10	16.70	C	Foreign Exchange Future	0.03600	0.03100	0
22/01/2010	£ / R On 14-June-10	16.70	P	Foreign Exchange Future	4.11800	4.25200	0
22/01/2010	£ / R On 14-June-10	16.75	C	Foreign Exchange Future	0.03400	0.03000	0
22/01/2010	£ / R On 14-June-10	16.75	P	Foreign Exchange Future	4.16600	4.30100	0
22/01/2010	£ / R On 14-June-10	16.80	C	Foreign Exchange Future	0.03200	0.02800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	£ / R On 14-June-10	16.80	P	Foreign Exchange Future	4.21400	4.34900	0
22/01/2010	£ / R On 14-June-10	16.85	C	Foreign Exchange Future	0.03100	0.02700	0
22/01/2010	£ / R On 14-June-10	16.85	P	Foreign Exchange Future	4.26300	4.39800	0
22/01/2010	£ / R On 14-June-10	16.90	C	Foreign Exchange Future	0.02900	0.02500	0
22/01/2010	£ / R On 14-June-10	16.90	P	Foreign Exchange Future	4.31100	4.44600	0
22/01/2010	£ / R On 14-June-10	16.95	C	Foreign Exchange Future	0.02800	0.02400	0
22/01/2010	£ / R On 14-June-10	16.95	P	Foreign Exchange Future	4.36000	4.49500	0
22/01/2010	£ / R On 14-June-10	17.00	C	Foreign Exchange Future	0.02700	0.02300	0
22/01/2010	£ / R On 14-June-10	17.00	P	Foreign Exchange Future	4.40900	4.54400	0
22/01/2010	£ / R On 14-June-10	17.05	C	Foreign Exchange Future	0.02500	0.02200	0
22/01/2010	£ / R On 14-June-10	17.05	P	Foreign Exchange Future	4.45700	4.59300	0
22/01/2010	£ / R On 14-June-10	17.10	C	Foreign Exchange Future	0.02400	0.02100	0
22/01/2010	£ / R On 14-June-10	17.10	P	Foreign Exchange Future	4.50600	4.64200	0
22/01/2010	£ / R On 14-June-10	17.15	C	Foreign Exchange Future	0.02300	0.02000	0
22/01/2010	£ / R On 14-June-10	17.15	P	Foreign Exchange Future	4.55500	4.69100	0
22/01/2010	£ / R On 14-June-10	17.20	C	Foreign Exchange Future	0.02200	0.01900	0
22/01/2010	£ / R On 14-June-10	17.20	P	Foreign Exchange Future	4.60400	4.74000	0
22/01/2010	£ / R On 14-June-10	17.25	C	Foreign Exchange Future	0.02100	0.01800	0
22/01/2010	£ / R On 14-June-10	17.25	P	Foreign Exchange Future	4.65300	4.78900	0
22/01/2010	£ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.02000	0.01700	0
22/01/2010	£ / R On 14-June-10	17.30	P	Foreign Exchange Future	4.70200	4.83800	0
22/01/2010	£ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.01900	0.01600	0
22/01/2010	£ / R On 14-June-10	17.35	P	Foreign Exchange Future	4.75100	4.88700	0
22/01/2010	£ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.01800	0.01500	0
22/01/2010	£ / R On 14-June-10	17.40	P	Foreign Exchange Future	4.80000	4.93600	0
22/01/2010	£ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.01700	0.01500	0
22/01/2010	£ / R On 14-June-10	17.45	P	Foreign Exchange Future	4.84900	4.98600	0
22/01/2010	£ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.01600	0.01400	11,194
22/01/2010	£ / R On 14-June-10	17.50	P	Foreign Exchange Future	4.89800	5.03500	0
22/01/2010	£ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.01500	0.01300	0
22/01/2010	£ / R On 14-June-10	17.55	P	Foreign Exchange Future	4.94700	5.08400	0
22/01/2010	£ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.01400	0.01200	0
22/01/2010	£ / R On 14-June-10	17.60	P	Foreign Exchange Future	4.99600	5.13300	0
22/01/2010	£ / R On 14-June-10	17.65	C	Foreign Exchange Future	0.01400	0.01200	0
22/01/2010	£ / R On 14-June-10	17.65	P	Foreign Exchange Future	5.04600	5.18300	0
22/01/2010	£ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.01300	0.01100	0
22/01/2010	£ / R On 14-June-10	17.70	P	Foreign Exchange Future	5.09500	5.23200	0
22/01/2010	£ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.01200	0.01100	0
22/01/2010	£ / R On 14-June-10	17.75	P	Foreign Exchange Future	5.14400	5.28200	0
22/01/2010	£ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.01200	0.01000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	£ / R On 14-June-10	17.80	P	Foreign Exchange Future	5.19400	5.33100	0
22/01/2010	£ / R On 14-June-10	17.85	C	Foreign Exchange Future	0.01100	0.01000	0
22/01/2010	£ / R On 14-June-10	17.85	P	Foreign Exchange Future	5.24300	5.38100	0
22/01/2010	£ / R On 14-June-10	17.90	C	Foreign Exchange Future	0.01000	0.00900	0
22/01/2010	£ / R On 14-June-10	17.90	P	Foreign Exchange Future	5.29200	5.43000	0
22/01/2010	£ / R On 14-June-10	17.95	C	Foreign Exchange Future	0.01000	0.00900	0
22/01/2010	£ / R On 14-June-10	17.95	P	Foreign Exchange Future	5.34200	5.48000	0
22/01/2010	£ / R On 14-June-10	18.00	C	Foreign Exchange Future	0.00900	0.00800	0
22/01/2010	£ / R On 14-June-10	18.00	P	Foreign Exchange Future	5.39100	5.52900	0
22/01/2010	£ / R On 14-June-10	18.05	C	Foreign Exchange Future	0.00900	0.00800	0
22/01/2010	£ / R On 14-June-10	18.05	P	Foreign Exchange Future	5.44100	5.57900	0
22/01/2010	£ / R On 14-June-10	18.10	C	Foreign Exchange Future	0.00800	0.00700	0
22/01/2010	£ / R On 14-June-10	18.10	P	Foreign Exchange Future	5.49000	5.62800	0
22/01/2010	£ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00800	0.00700	0
22/01/2010	£ / R On 14-June-10	18.15	P	Foreign Exchange Future	5.54000	5.67800	0
22/01/2010	£ / R On 14-June-10	18.20	C	Foreign Exchange Future	0.00800	0.00700	0
22/01/2010	£ / R On 14-June-10	18.20	P	Foreign Exchange Future	5.59000	5.72800	0
22/01/2010	£ / R On 14-June-10	18.25	C	Foreign Exchange Future	0.00700	0.00600	0
22/01/2010	£ / R On 14-June-10	18.25	P	Foreign Exchange Future	5.63900	5.77700	0
22/01/2010	£ / R On 14-June-10	18.30	C	Foreign Exchange Future	0.00700	0.00600	0
22/01/2010	£ / R On 14-June-10	18.30	P	Foreign Exchange Future	5.68900	5.82700	0
22/01/2010	£ / R On 14-June-10	18.35	C	Foreign Exchange Future	0.00600	0.00600	0
22/01/2010	£ / R On 14-June-10	18.35	P	Foreign Exchange Future	5.73800	5.87700	0
22/01/2010	£ / R On 14-June-10	18.40	C	Foreign Exchange Future	0.00600	0.00500	0
22/01/2010	£ / R On 14-June-10	18.40	P	Foreign Exchange Future	5.78800	5.92600	0
22/01/2010	£ / R On 14-June-10	18.45	C	Foreign Exchange Future	0.00600	0.00500	0
22/01/2010	£ / R On 14-June-10	18.45	P	Foreign Exchange Future	5.83800	5.97600	0
22/01/2010	£ / R On 14-June-10	18.50	C	Foreign Exchange Future	0.00500	0.00500	0
22/01/2010	£ / R On 14-June-10	18.50	P	Foreign Exchange Future	5.88700	6.02600	0
22/01/2010	£ / R On 14-June-10	18.55	C	Foreign Exchange Future	0.00500	0.00500	0
22/01/2010	£ / R On 14-June-10	18.55	P	Foreign Exchange Future	5.93700	6.07600	0
22/01/2010	£ / R On 14-June-10	18.60	C	Foreign Exchange Future	0.00500	0.00500	0
22/01/2010	£ / R On 14-June-10	18.60	P	Foreign Exchange Future	5.98700	6.12600	0
22/01/2010	£ / R On 14-June-10	18.65	C	Foreign Exchange Future	0.00500	0.00400	0
22/01/2010	£ / R On 14-June-10	18.65	P	Foreign Exchange Future	6.03700	6.17500	0
22/01/2010	£ / R On 14-June-10	18.70	C	Foreign Exchange Future	0.00500	0.00400	0
22/01/2010	£ / R On 14-June-10	18.70	P	Foreign Exchange Future	6.08700	6.22500	0
22/01/2010	£ / R On 14-June-10	18.75	C	Foreign Exchange Future	0.00400	0.00400	0
22/01/2010	£ / R On 14-June-10	18.75	P	Foreign Exchange Future	6.13600	6.27500	0
22/01/2010	£ / R On 14-June-10	18.80	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
22/01/2010	£ / R On 14-June-10	18.80	P	Foreign Exchange Future	6.18600	6.32500	0
22/01/2010	£ / R On 14-June-10	18.85	C	Foreign Exchange Future	0.00400	0.00400	0
22/01/2010	£ / R On 14-June-10	18.85	P	Foreign Exchange Future	6.23600	6.37500	0
22/01/2010	£ / R On 14-June-10	18.90	C	Foreign Exchange Future	0.00400	0.00400	0
22/01/2010	£ / R On 14-June-10	18.90	P	Foreign Exchange Future	6.28600	6.42500	0
22/01/2010	£ / R On 14-June-10	18.95	C	Foreign Exchange Future	0.00400	0.00400	0
22/01/2010	£ / R On 14-June-10	18.95	P	Foreign Exchange Future	6.33600	6.47500	0
22/01/2010	£ / R On 14-June-10	19.00	C	Foreign Exchange Future	0.00400	0.00400	0
22/01/2010	£ / R On 14-June-10	19.00	P	Foreign Exchange Future	6.38600	6.52500	0
22/01/2010	£ / R On 14-June-10	19.05	C	Foreign Exchange Future	0.00400	0.00400	0
22/01/2010	£ / R On 14-June-10	19.05	P	Foreign Exchange Future	6.43600	6.57500	0
22/01/2010	£ / R On 14-June-10	19.10	C	Foreign Exchange Future	0.00400	0.00400	0
22/01/2010	£ / R On 14-June-10	19.10	P	Foreign Exchange Future	6.48600	6.62500	0
22/01/2010	£ / R On 14-June-10	19.15	C	Foreign Exchange Future	0.00400	0.00300	0
22/01/2010	£ / R On 14-June-10	19.15	P	Foreign Exchange Future	6.53600	6.67400	0
22/01/2010	£ / R On 14-June-10	19.20	C	Foreign Exchange Future	0.00400	0.00300	0
22/01/2010	£ / R On 14-June-10	19.20	P	Foreign Exchange Future	6.58600	6.72400	0
22/01/2010	£ / R On 14-June-10	19.25	C	Foreign Exchange Future	0.00300	0.00300	0
22/01/2010	£ / R On 14-June-10	19.25	P	Foreign Exchange Future	6.63500	6.77400	0
22/01/2010	£ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00300	0.00300	0
22/01/2010	£ / R On 14-June-10	19.30	P	Foreign Exchange Future	6.68500	6.82400	0
22/01/2010	£ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00300	0.00300	0
22/01/2010	£ / R On 14-June-10	19.35	P	Foreign Exchange Future	6.73500	6.87400	0
22/01/2010	£ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00300	0.00300	0
22/01/2010	£ / R On 14-June-10	19.40	P	Foreign Exchange Future	6.78500	6.92400	0
22/01/2010	£ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00300	0.00300	0
22/01/2010	£ / R On 14-June-10	19.45	P	Foreign Exchange Future	6.83500	6.97400	0
22/01/2010	£ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00300	0.00300	0
22/01/2010	£ / R On 14-June-10	19.50	P	Foreign Exchange Future	6.88500	7.02400	0
22/01/2010	£ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00300	0.00300	0
22/01/2010	£ / R On 14-June-10	19.55	P	Foreign Exchange Future	6.93500	7.07400	0
22/01/2010	£ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00300	0.00300	0
22/01/2010	£ / R On 14-June-10	19.60	P	Foreign Exchange Future	6.98500	7.12400	0
22/01/2010	£ / R On 14-June-10	19.65	C	Foreign Exchange Future	0.00300	0.00300	0
22/01/2010	£ / R On 14-June-10	19.65	P	Foreign Exchange Future	7.03500	7.17400	0
22/01/2010	£ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00300	0.00300	0
22/01/2010	£ / R On 14-June-10	19.70	P	Foreign Exchange Future	7.08500	7.22400	0
22/01/2010	£ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00300	0.00300	0
22/01/2010	£ / R On 14-June-10	19.75	P	Foreign Exchange Future	7.13500	7.27400	0
22/01/2010	£ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00300	0.00300	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	£ / R On 14-June-10	19.80	P	Foreign Exchange Future	7.18500	7.32400	0
22/01/2010	£ / R On 14-June-10	19.85	C	Foreign Exchange Future	0.00300	0.00300	0
22/01/2010	£ / R On 14-June-10	19.85	P	Foreign Exchange Future	7.23500	7.37400	0
22/01/2010	£ / R On 14-June-10	19.90	C	Foreign Exchange Future	0.00300	0.00200	0
22/01/2010	£ / R On 14-June-10	19.90	P	Foreign Exchange Future	7.28500	7.42300	0
22/01/2010	£ / R On 14-June-10	19.95	C	Foreign Exchange Future	0.00300	0.00200	0
22/01/2010	£ / R On 14-June-10	19.95	P	Foreign Exchange Future	7.33500	7.47300	0
22/01/2010	£ / R On 14-June-10	20.00	C	Foreign Exchange Future	0.00200	0.00200	0
22/01/2010	£ / R On 14-June-10	20.00	P	Foreign Exchange Future	7.38400	7.52300	0
22/01/2010	£ / R On 14-June-10	20.05	C	Foreign Exchange Future	0.00200	0.00200	0
22/01/2010	£ / R On 14-June-10	20.05	P	Foreign Exchange Future	7.43400	7.57300	0
22/01/2010	£ / R On 14-June-10	20.10	C	Foreign Exchange Future	0.00200	0.00200	0
22/01/2010	£ / R On 14-June-10	20.10	P	Foreign Exchange Future	7.48400	7.62300	0
22/01/2010	£ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00200	0.00200	0
22/01/2010	£ / R On 14-June-10	20.15	P	Foreign Exchange Future	7.53400	7.67300	0
22/01/2010	£ / R On 14-June-10	20.20	C	Foreign Exchange Future	0.00200	0.00200	0
22/01/2010	£ / R On 14-June-10	20.20	P	Foreign Exchange Future	7.58400	7.72300	0
22/01/2010	£ / R On 14-June-10	20.25	C	Foreign Exchange Future	0.00200	0.00200	0
22/01/2010	£ / R On 14-June-10	20.25	P	Foreign Exchange Future	7.63400	7.77300	0
22/01/2010	£ / R On 14-June-10	20.30	C	Foreign Exchange Future	0.00200	0.00200	0
22/01/2010	£ / R On 14-June-10	20.30	P	Foreign Exchange Future	7.68400	7.82300	0
22/01/2010	£ / R On 14-June-10	20.35	C	Foreign Exchange Future	0.00200	0.00200	0
22/01/2010	£ / R On 14-June-10	20.35	P	Foreign Exchange Future	7.73400	7.87300	0
22/01/2010	£ / R On 14-June-10	20.40	C	Foreign Exchange Future	0.00200	0.00200	0
22/01/2010	£ / R On 14-June-10	20.40	P	Foreign Exchange Future	7.78400	7.92300	0
22/01/2010	£ / R On 15-March-10	20.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	£ / R On 15-March-10	20.45	P	Foreign Exchange Future	8.04200	8.17800	0
22/01/2010	£ / R On 15-March-10	20.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	£ / R On 15-March-10	20.50	P	Foreign Exchange Future	8.09200	8.22800	0
22/01/2010	£ / R On 14-June-10	20.55	C	Foreign Exchange Future	0.00200	0.00200	0
22/01/2010	£ / R On 14-June-10	20.55	P	Foreign Exchange Future	7.93400	8.07300	0
22/01/2010	£ / R On 14-June-10	20.60	C	Foreign Exchange Future	0.00200	0.00200	0
22/01/2010	£ / R On 14-June-10	20.60	P	Foreign Exchange Future	7.98400	8.12300	0
22/01/2010	£ / R On 14-June-10	20.65	C	Foreign Exchange Future	0.00200	0.00200	0
22/01/2010	£ / R On 14-June-10	20.65	P	Foreign Exchange Future	8.03400	8.17300	0
22/01/2010	£ / R On 14-June-10	20.70	C	Foreign Exchange Future	0.00200	0.00200	0
22/01/2010	£ / R On 14-June-10	20.70	P	Foreign Exchange Future	8.08400	8.22300	0
22/01/2010	£ / R On 14-June-10	20.75	C	Foreign Exchange Future	0.00200	0.00200	0
22/01/2010	£ / R On 14-June-10	20.75	P	Foreign Exchange Future	8.13400	8.27300	0
22/01/2010	£ / R On 14-June-10	20.80	C	Foreign Exchange Future	0.00200	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	£ / R On 14-June-10	20.80	P	Foreign Exchange Future	8.18400	8.32200	0
22/01/2010	£ / R On 14-June-10	20.85	C	Foreign Exchange Future	0.00200	0.00100	0
22/01/2010	£ / R On 14-June-10	20.85	P	Foreign Exchange Future	8.23400	8.37200	0
22/01/2010	£ / R On 14-June-10	20.90	C	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	£ / R On 14-June-10	20.90	P	Foreign Exchange Future	8.28300	8.42200	0
22/01/2010	£ / R On 14-June-10	20.95	C	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	£ / R On 14-June-10	20.95	P	Foreign Exchange Future	8.33300	8.47200	0
22/01/2010	£ / R On 14-June-10	21.00	C	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	£ / R On 14-June-10	21.00	P	Foreign Exchange Future	8.38300	8.52200	0
22/01/2010	£ / R On 14-June-10	21.05	C	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	£ / R On 14-June-10	21.05	P	Foreign Exchange Future	8.43300	8.57200	0
22/01/2010	£ / R On 14-June-10	21.10	C	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	£ / R On 14-June-10	21.10	P	Foreign Exchange Future	8.48300	8.62200	0
22/01/2010	£ / R On 14-June-10	21.15	C	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	£ / R On 14-June-10	21.15	P	Foreign Exchange Future	8.53300	8.67200	0
22/01/2010	£ / R On 14-June-10	21.20	C	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	£ / R On 14-June-10	21.20	P	Foreign Exchange Future	8.58300	8.72200	0
22/01/2010	£ / R On 14-June-10	21.25	C	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	£ / R On 14-June-10	21.25	P	Foreign Exchange Future	8.63300	8.77200	0
22/01/2010	£ / R On 14-June-10	21.30	C	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	£ / R On 14-June-10	21.30	P	Foreign Exchange Future	8.68300	8.82200	0
22/01/2010	£ / R On 14-June-10	21.35	C	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	£ / R On 14-June-10	21.35	P	Foreign Exchange Future	8.73300	8.87200	0
22/01/2010	£ / R On 14-June-10	21.40	C	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	£ / R On 14-June-10	21.40	P	Foreign Exchange Future	8.78300	8.92200	0
22/01/2010	£ / R On 14-June-10	21.45	C	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	£ / R On 14-June-10	21.45	P	Foreign Exchange Future	8.83300	8.97200	0
22/01/2010	£ / R On 14-June-10	21.50	C	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	£ / R On 14-June-10	21.50	P	Foreign Exchange Future	8.88300	9.02200	0
22/01/2010	£ / R On 14-June-10	21.55	C	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	£ / R On 14-June-10	21.55	P	Foreign Exchange Future	8.93300	9.07200	0
22/01/2010	£ / R On 14-June-10	21.60	C	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	£ / R On 14-June-10	21.60	P	Foreign Exchange Future	8.98300	9.12200	0
22/01/2010	£ / R On 14-June-10	21.65	C	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	£ / R On 14-June-10	21.65	P	Foreign Exchange Future	9.03300	9.17200	0
22/01/2010	£ / R On 14-June-10	21.70	C	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	£ / R On 14-June-10	21.70	P	Foreign Exchange Future	9.08300	9.22200	0
22/01/2010	£ / R On 14-June-10	21.75	C	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	£ / R On 14-June-10	21.75	P	Foreign Exchange Future	9.13300	9.27200	0
22/01/2010	£ / R On 14-June-10	21.80	C	Foreign Exchange Future	0.00100	0.00100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	£ / R On 14-June-10	21.80	P	Foreign Exchange Future	9.18300	9.32200	0
22/01/2010	£ / R On 14-June-10	21.85	C	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	£ / R On 14-June-10	21.85	P	Foreign Exchange Future	9.23300	9.37200	0
22/01/2010	£ / R On 14-June-10	21.90	C	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	£ / R On 14-June-10	21.90	P	Foreign Exchange Future	9.28300	9.42200	0
22/01/2010	£ / R On 14-June-10	21.95	C	Foreign Exchange Future	0.00100	0.00000	0
22/01/2010	£ / R On 14-June-10	21.95	P	Foreign Exchange Future	9.33300	9.47100	0
22/01/2010	£ / R On 14-June-10	22.00	C	Foreign Exchange Future	0.00100	0.00000	0
22/01/2010	£ / R On 14-June-10	22.00	P	Foreign Exchange Future	9.38300	9.52100	0
22/01/2010	£ / R On 14-June-10	22.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	£ / R On 14-June-10	22.05	P	Foreign Exchange Future	9.43200	9.57100	0
22/01/2010	£ / R On 14-June-10	22.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	£ / R On 14-June-10	22.10	P	Foreign Exchange Future	9.48200	9.62100	0
22/01/2010	£ / R On 14-June-10	22.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	£ / R On 14-June-10	22.15	P	Foreign Exchange Future	9.53200	9.67100	0
22/01/2010	£ / R On 14-June-10	22.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	£ / R On 14-June-10	22.20	P	Foreign Exchange Future	9.58200	9.72100	0
22/01/2010	£ / R On 14-June-10	22.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	£ / R On 14-June-10	22.25	P	Foreign Exchange Future	9.63200	9.77100	0
22/01/2010	£ / R On 14-June-10	22.30	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	£ / R On 14-June-10	22.30	P	Foreign Exchange Future	9.68200	9.82100	0
22/01/2010	£ / R On 14-June-10	22.35	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	£ / R On 14-June-10	22.35	P	Foreign Exchange Future	9.73200	9.87100	0
22/01/2010	¥ / R On 14-June-10			Foreign Exchange Future	0.08700	0.08400	0
22/01/2010	¥ / R On 14-June-10	0.07	C	Foreign Exchange Future	0.01721	0.01439	0
22/01/2010	¥ / R On 14-June-10	0.07	P	Foreign Exchange Future	0.00021	0.00039	0
22/01/2010	¥ / R On 14-June-10	0.08	C	Foreign Exchange Future	0.00908	0.00718	0
22/01/2010	¥ / R On 14-June-10	0.08	P	Foreign Exchange Future	0.00208	0.00318	0
22/01/2010	¥ / R On 14-June-10	0.09	C	Foreign Exchange Future	0.00458	0.00356	0
22/01/2010	¥ / R On 14-June-10	0.09	P	Foreign Exchange Future	0.00758	0.00956	0
22/01/2010	€ / R On 13-December-10			Foreign Exchange Future	11.43690	11.21520	150
22/01/2010	€ / R On 15-March-10	7.10	C	Foreign Exchange Future	3.78100	3.57200	0
22/01/2010	€ / R On 15-March-10	7.10	P	Foreign Exchange Future	0.00000	0.00100	0
22/01/2010	€ / R On 15-March-10	7.15	C	Foreign Exchange Future	3.73100	3.52200	0
22/01/2010	€ / R On 15-March-10	7.15	P	Foreign Exchange Future	0.00000	0.00100	0
22/01/2010	€ / R On 15-March-10	7.20	C	Foreign Exchange Future	3.68100	3.47200	0
22/01/2010	€ / R On 15-March-10	7.20	P	Foreign Exchange Future	0.00000	0.00100	0
22/01/2010	€ / R On 15-March-10	7.25	C	Foreign Exchange Future	3.63100	3.42200	0
22/01/2010	€ / R On 15-March-10	7.25	P	Foreign Exchange Future	0.00000	0.00100	0
22/01/2010	€ / R On 14-June-10	7.30	C	Foreign Exchange Future	3.77000	3.55700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	€ / R On 14-June-10	7.30	P	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	€ / R On 14-June-10	7.35	C	Foreign Exchange Future	3.72000	3.50700	0
22/01/2010	€ / R On 14-June-10	7.35	P	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	€ / R On 14-June-10	7.40	C	Foreign Exchange Future	3.67000	3.45700	0
22/01/2010	€ / R On 14-June-10	7.40	P	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	€ / R On 14-June-10	7.45	C	Foreign Exchange Future	3.62100	3.40700	0
22/01/2010	€ / R On 14-June-10	7.45	P	Foreign Exchange Future	0.00200	0.00100	0
22/01/2010	€ / R On 14-June-10	7.50	C	Foreign Exchange Future	3.57100	3.35700	0
22/01/2010	€ / R On 14-June-10	7.50	P	Foreign Exchange Future	0.00200	0.00100	0
22/01/2010	€ / R On 14-June-10	7.55	C	Foreign Exchange Future	3.52100	3.30700	0
22/01/2010	€ / R On 14-June-10	7.55	P	Foreign Exchange Future	0.00200	0.00100	0
22/01/2010	€ / R On 14-June-10	7.60	C	Foreign Exchange Future	3.47100	3.25700	0
22/01/2010	€ / R On 14-June-10	7.60	P	Foreign Exchange Future	0.00200	0.00100	0
22/01/2010	€ / R On 15-March-10	7.65	C	Foreign Exchange Future	3.23100	3.02200	0
22/01/2010	€ / R On 15-March-10	7.65	P	Foreign Exchange Future	0.00000	0.00100	0
22/01/2010	€ / R On 14-June-10	7.70	C	Foreign Exchange Future	3.37100	3.15800	0
22/01/2010	€ / R On 14-June-10	7.70	P	Foreign Exchange Future	0.00200	0.00200	0
22/01/2010	€ / R On 14-June-10	7.75	C	Foreign Exchange Future	3.32100	3.10800	0
22/01/2010	€ / R On 14-June-10	7.75	P	Foreign Exchange Future	0.00200	0.00200	0
22/01/2010	€ / R On 14-June-10	7.80	C	Foreign Exchange Future	3.27100	3.05800	0
22/01/2010	€ / R On 14-June-10	7.80	P	Foreign Exchange Future	0.00200	0.00200	0
22/01/2010	€ / R On 13-December-10	7.85	C	Foreign Exchange Future	3.60000	3.37900	0
22/01/2010	€ / R On 13-December-10	7.85	P	Foreign Exchange Future	0.01300	0.01400	0
22/01/2010	€ / R On 13-December-10	7.90	C	Foreign Exchange Future	3.55000	3.33000	0
22/01/2010	€ / R On 13-December-10	7.90	P	Foreign Exchange Future	0.01300	0.01500	0
22/01/2010	€ / R On 13-December-10	7.95	C	Foreign Exchange Future	3.50100	3.28000	0
22/01/2010	€ / R On 13-December-10	7.95	P	Foreign Exchange Future	0.01400	0.01500	0
22/01/2010	€ / R On 13-December-10	8.00	C	Foreign Exchange Future	3.45100	3.23100	0
22/01/2010	€ / R On 13-December-10	8.00	P	Foreign Exchange Future	0.01400	0.01600	0
22/01/2010	€ / R On 15-March-10	8.05	C	Foreign Exchange Future	2.83100	2.62200	0
22/01/2010	€ / R On 15-March-10	8.05	P	Foreign Exchange Future	0.00000	0.00100	0
22/01/2010	€ / R On 13-December-10	8.10	C	Foreign Exchange Future	3.35200	3.13200	0
22/01/2010	€ / R On 13-December-10	8.10	P	Foreign Exchange Future	0.01500	0.01700	0
22/01/2010	€ / R On 14-June-10	8.15	C	Foreign Exchange Future	2.92200	2.70900	0
22/01/2010	€ / R On 14-June-10	8.15	P	Foreign Exchange Future	0.00300	0.00300	0
22/01/2010	€ / R On 13-December-10	8.20	C	Foreign Exchange Future	3.25400	3.03300	0
22/01/2010	€ / R On 13-December-10	8.20	P	Foreign Exchange Future	0.01700	0.01800	0
22/01/2010	€ / R On 13-December-10	8.25	C	Foreign Exchange Future	3.20400	2.98400	0
22/01/2010	€ / R On 13-December-10	8.25	P	Foreign Exchange Future	0.01700	0.01900	0
22/01/2010	€ / R On 14-June-10	8.30	C	Foreign Exchange Future	2.77300	2.56000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	€ / R On 14-June-10	8.30	P	Foreign Exchange Future	0.00400	0.00400	0
22/01/2010	€ / R On 14-June-10	8.35	C	Foreign Exchange Future	2.72300	2.51100	0
22/01/2010	€ / R On 14-June-10	8.35	P	Foreign Exchange Future	0.00400	0.00500	0
22/01/2010	€ / R On 13-December-10	8.40	C	Foreign Exchange Future	3.05600	2.83800	0
22/01/2010	€ / R On 13-December-10	8.40	P	Foreign Exchange Future	0.01900	0.02300	0
22/01/2010	€ / R On 14-June-10	8.45	C	Foreign Exchange Future	2.62400	2.41100	0
22/01/2010	€ / R On 14-June-10	8.45	P	Foreign Exchange Future	0.00500	0.00500	0
22/01/2010	€ / R On 14-June-10	8.50	C	Foreign Exchange Future	2.57400	2.36200	0
22/01/2010	€ / R On 14-June-10	8.50	P	Foreign Exchange Future	0.00500	0.00600	0
22/01/2010	€ / R On 13-December-10	8.55	C	Foreign Exchange Future	2.90900	2.69200	0
22/01/2010	€ / R On 13-December-10	8.55	P	Foreign Exchange Future	0.02200	0.02700	0
22/01/2010	€ / R On 14-June-10	8.60	C	Foreign Exchange Future	2.47500	2.26300	0
22/01/2010	€ / R On 14-June-10	8.60	P	Foreign Exchange Future	0.00600	0.00700	0
22/01/2010	€ / R On 15-March-10	8.65	C	Foreign Exchange Future	2.23100	2.02200	0
22/01/2010	€ / R On 15-March-10	8.65	P	Foreign Exchange Future	0.00000	0.00100	0
22/01/2010	€ / R On 14-June-10	8.70	C	Foreign Exchange Future	2.37600	2.16400	0
22/01/2010	€ / R On 14-June-10	8.70	P	Foreign Exchange Future	0.00700	0.00800	0
22/01/2010	€ / R On 14-June-10	8.75	C	Foreign Exchange Future	2.32600	2.11400	0
22/01/2010	€ / R On 14-June-10	8.75	P	Foreign Exchange Future	0.00700	0.00800	0
22/01/2010	€ / R On 14-June-10	8.80	C	Foreign Exchange Future	2.27700	2.06500	0
22/01/2010	€ / R On 14-June-10	8.80	P	Foreign Exchange Future	0.00800	0.00900	0
22/01/2010	€ / R On 13-December-10	8.85	C	Foreign Exchange Future	2.61800	2.40200	0
22/01/2010	€ / R On 13-December-10	8.85	P	Foreign Exchange Future	0.03100	0.03700	0
22/01/2010	€ / R On 13-December-10	8.90	C	Foreign Exchange Future	2.57000	2.35300	0
22/01/2010	€ / R On 13-December-10	8.90	P	Foreign Exchange Future	0.03300	0.03800	0
22/01/2010	€ / R On 13-December-10	8.95	C	Foreign Exchange Future	2.52100	2.30600	0
22/01/2010	€ / R On 13-December-10	8.95	P	Foreign Exchange Future	0.03400	0.04100	0
22/01/2010	€ / R On 13-December-10	9.00	C	Foreign Exchange Future	2.47300	2.25800	0
22/01/2010	€ / R On 13-December-10	9.00	P	Foreign Exchange Future	0.03600	0.04300	0
22/01/2010	€ / R On 15-March-10	9.05	C	Foreign Exchange Future	1.83200	1.62400	0
22/01/2010	€ / R On 15-March-10	9.05	P	Foreign Exchange Future	0.00100	0.00300	0
22/01/2010	€ / R On 13-December-10	9.10	C	Foreign Exchange Future	2.37700	2.16200	0
22/01/2010	€ / R On 13-December-10	9.10	P	Foreign Exchange Future	0.04000	0.04700	0
22/01/2010	€ / R On 14-June-10	9.15	C	Foreign Exchange Future	1.93200	1.72300	0
22/01/2010	€ / R On 14-June-10	9.15	P	Foreign Exchange Future	0.01300	0.01700	0
22/01/2010	€ / R On 13-December-10	9.20	C	Foreign Exchange Future	2.28200	2.06800	0
22/01/2010	€ / R On 13-December-10	9.20	P	Foreign Exchange Future	0.04500	0.05300	0
22/01/2010	€ / R On 13-December-10	9.25	C	Foreign Exchange Future	2.23500	2.02200	0
22/01/2010	€ / R On 13-December-10	9.25	P	Foreign Exchange Future	0.04800	0.05700	0
22/01/2010	€ / R On 14-June-10	9.30	C	Foreign Exchange Future	1.78600	1.57900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	€ / R On 14-June-10	9.30	P	Foreign Exchange Future	0.01700	0.02300	0
22/01/2010	€ / R On 14-June-10	9.35	C	Foreign Exchange Future	1.73800	1.53100	0
22/01/2010	€ / R On 14-June-10	9.35	P	Foreign Exchange Future	0.01900	0.02500	0
22/01/2010	€ / R On 13-December-10	9.40	C	Foreign Exchange Future	2.09300	1.88800	0
22/01/2010	€ / R On 13-December-10	9.40	P	Foreign Exchange Future	0.05600	0.07300	0
22/01/2010	€ / R On 14-June-10	9.45	C	Foreign Exchange Future	1.64100	1.43600	0
22/01/2010	€ / R On 14-June-10	9.45	P	Foreign Exchange Future	0.02200	0.03000	0
22/01/2010	€ / R On 14-June-10	9.50	C	Foreign Exchange Future	1.59400	1.38900	0
22/01/2010	€ / R On 14-June-10	9.50	P	Foreign Exchange Future	0.02500	0.03300	0
22/01/2010	€ / R On 13-December-10	9.55	C	Foreign Exchange Future	1.95600	1.75700	0
22/01/2010	€ / R On 13-December-10	9.55	P	Foreign Exchange Future	0.06900	0.09200	0
22/01/2010	€ / R On 14-June-10	9.60	C	Foreign Exchange Future	1.49800	1.29500	0
22/01/2010	€ / R On 14-June-10	9.60	P	Foreign Exchange Future	0.02900	0.03900	0
22/01/2010	€ / R On 15-March-10	9.65	C	Foreign Exchange Future	1.23600	1.02900	0
22/01/2010	€ / R On 15-March-10	9.65	P	Foreign Exchange Future	0.00500	0.00800	0
22/01/2010	€ / R On 14-June-10	9.70	C	Foreign Exchange Future	1.40400	1.20300	0
22/01/2010	€ / R On 14-June-10	9.70	P	Foreign Exchange Future	0.03500	0.04700	0
22/01/2010	€ / R On 14-June-10	9.75	C	Foreign Exchange Future	1.35700	1.15700	0
22/01/2010	€ / R On 14-June-10	9.75	P	Foreign Exchange Future	0.03800	0.05100	0
22/01/2010	€ / R On 14-June-10	9.80	C	Foreign Exchange Future	1.31100	1.11200	0
22/01/2010	€ / R On 14-June-10	9.80	P	Foreign Exchange Future	0.04200	0.05600	0
22/01/2010	€ / R On 13-December-10	9.85	C	Foreign Exchange Future	1.69600	1.50600	0
22/01/2010	€ / R On 13-December-10	9.85	P	Foreign Exchange Future	0.10900	0.14100	0
22/01/2010	€ / R On 13-December-10	9.90	C	Foreign Exchange Future	1.65400	1.46600	0
22/01/2010	€ / R On 13-December-10	9.90	P	Foreign Exchange Future	0.11700	0.15100	0
22/01/2010	€ / R On 13-December-10	9.95	C	Foreign Exchange Future	1.61300	1.42700	0
22/01/2010	€ / R On 13-December-10	9.95	P	Foreign Exchange Future	0.12600	0.16200	0
22/01/2010	€ / R On 13-December-10	10.00	C	Foreign Exchange Future	1.57200	1.38700	0
22/01/2010	€ / R On 13-December-10	10.00	P	Foreign Exchange Future	0.13500	0.17200	0
22/01/2010	€ / R On 15-March-10	10.05	C	Foreign Exchange Future	0.84900	0.66200	0
22/01/2010	€ / R On 15-March-10	10.05	P	Foreign Exchange Future	0.01800	0.04100	0
22/01/2010	€ / R On 13-December-10	10.10	C	Foreign Exchange Future	1.49100	1.31100	0
22/01/2010	€ / R On 13-December-10	10.10	P	Foreign Exchange Future	0.15400	0.19600	0
22/01/2010	€ / R On 14-June-10	10.15	C	Foreign Exchange Future	1.00100	0.83200	0
22/01/2010	€ / R On 14-June-10	10.15	P	Foreign Exchange Future	0.08200	0.12600	0
22/01/2010	€ / R On 13-December-10	10.20	C	Foreign Exchange Future	1.41300	1.23600	0
22/01/2010	€ / R On 13-December-10	10.20	P	Foreign Exchange Future	0.17600	0.22100	0
22/01/2010	€ / R On 13-December-10	10.25	C	Foreign Exchange Future	1.37400	1.20300	0
22/01/2010	€ / R On 13-December-10	10.25	P	Foreign Exchange Future	0.18700	0.23800	0
22/01/2010	€ / R On 14-June-10	10.30	C	Foreign Exchange Future	0.88500	0.72800	20



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	€ / R On 14-June-10	10.30	P	Foreign Exchange Future	0.11600	0.17200	271
22/01/2010	€ / R On 14-June-10	10.35	C	Foreign Exchange Future	0.84800	0.69500	0
22/01/2010	€ / R On 14-June-10	10.35	P	Foreign Exchange Future	0.12900	0.18900	0
22/01/2010	€ / R On 13-December-10	10.40	C	Foreign Exchange Future	1.26200	1.10700	0
22/01/2010	€ / R On 13-December-10	10.40	P	Foreign Exchange Future	0.22500	0.29200	0
22/01/2010	€ / R On 14-June-10	10.45	C	Foreign Exchange Future	0.77700	0.63200	0
22/01/2010	€ / R On 14-June-10	10.45	P	Foreign Exchange Future	0.15800	0.22600	0
22/01/2010	€ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.74300	0.60200	0
22/01/2010	€ / R On 14-June-10	10.50	P	Foreign Exchange Future	0.17400	0.24600	0
22/01/2010	€ / R On 13-December-10	10.55	C	Foreign Exchange Future	1.16100	1.01700	0
22/01/2010	€ / R On 13-December-10	10.55	P	Foreign Exchange Future	0.27400	0.35200	0
22/01/2010	€ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.67900	0.54600	0
22/01/2010	€ / R On 14-June-10	10.60	P	Foreign Exchange Future	0.21000	0.29000	0
22/01/2010	€ / R On 15-March-10	10.65	C	Foreign Exchange Future	0.37100	0.24700	0
22/01/2010	€ / R On 15-March-10	10.65	P	Foreign Exchange Future	0.14000	0.22600	0
22/01/2010	€ / R On 14-June-10	10.70	C	Foreign Exchange Future	0.61800	0.49400	0
22/01/2010	€ / R On 14-June-10	10.70	P	Foreign Exchange Future	0.24900	0.33800	0
22/01/2010	€ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.58900	0.46900	0
22/01/2010	€ / R On 14-June-10	10.75	P	Foreign Exchange Future	0.27000	0.36300	0
22/01/2010	€ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.56100	0.44600	0
22/01/2010	€ / R On 14-June-10	10.80	P	Foreign Exchange Future	0.29200	0.39000	0
22/01/2010	€ / R On 13-December-10	10.85	C	Foreign Exchange Future	0.98400	0.85600	0
22/01/2010	€ / R On 13-December-10	10.85	P	Foreign Exchange Future	0.39700	0.49100	0
22/01/2010	€ / R On 13-December-10	10.90	C	Foreign Exchange Future	0.95700	0.83200	0
22/01/2010	€ / R On 13-December-10	10.90	P	Foreign Exchange Future	0.42000	0.51700	0
22/01/2010	€ / R On 13-December-10	10.95	C	Foreign Exchange Future	0.93000	0.80800	0
22/01/2010	€ / R On 13-December-10	10.95	P	Foreign Exchange Future	0.44300	0.54300	0
22/01/2010	€ / R On 13-December-10	11.00	C	Foreign Exchange Future	0.90500	0.78500	0
22/01/2010	€ / R On 13-December-10	11.00	P	Foreign Exchange Future	0.46800	0.57000	0
22/01/2010	€ / R On 15-March-10	11.05	C	Foreign Exchange Future	0.17800	0.11500	0
22/01/2010	€ / R On 15-March-10	11.05	P	Foreign Exchange Future	0.34700	0.49400	0
22/01/2010	€ / R On 13-December-10	11.10	C	Foreign Exchange Future	0.85500	0.74100	0
22/01/2010	€ / R On 13-December-10	11.10	P	Foreign Exchange Future	0.51800	0.62600	0
22/01/2010	€ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.39800	0.31900	0
22/01/2010	€ / R On 14-June-10	11.15	P	Foreign Exchange Future	0.47900	0.61300	0
22/01/2010	€ / R On 13-December-10	11.20	C	Foreign Exchange Future	0.80800	0.69900	0
22/01/2010	€ / R On 13-December-10	11.20	P	Foreign Exchange Future	0.57100	0.68400	0
22/01/2010	€ / R On 13-December-10	11.25	C	Foreign Exchange Future	0.78600	0.68000	0
22/01/2010	€ / R On 13-December-10	11.25	P	Foreign Exchange Future	0.59900	0.71500	0
22/01/2010	€ / R On 14-June-10	11.30	C	Foreign Exchange Future	0.34700	0.27700	25

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	€ / R On 14-June-10	11.30	P	Foreign Exchange Future	0.57800	0.72100	0
22/01/2010	€ / R On 14-June-10	11.35	C	Foreign Exchange Future	0.33100	0.26500	0
22/01/2010	€ / R On 14-June-10	11.35	P	Foreign Exchange Future	0.61200	0.75900	0
22/01/2010	€ / R On 13-December-10	11.40	C	Foreign Exchange Future	0.72200	0.62700	0
22/01/2010	€ / R On 13-December-10	11.40	P	Foreign Exchange Future	0.68500	0.81200	0
22/01/2010	€ / R On 14-June-10	11.45	C	Foreign Exchange Future	0.30200	0.24200	0
22/01/2010	€ / R On 14-June-10	11.45	P	Foreign Exchange Future	0.68300	0.83600	0
22/01/2010	€ / R On 14-June-10	11.50	C	Foreign Exchange Future	0.28900	0.23100	0
22/01/2010	€ / R On 14-June-10	11.50	P	Foreign Exchange Future	0.72000	0.87500	0
22/01/2010	€ / R On 13-December-10	11.55	C	Foreign Exchange Future	0.66600	0.57800	0
22/01/2010	€ / R On 13-December-10	11.55	P	Foreign Exchange Future	0.77900	0.91300	0
22/01/2010	€ / R On 14-June-10	11.60	C	Foreign Exchange Future	0.26400	0.21100	0
22/01/2010	€ / R On 14-June-10	11.60	P	Foreign Exchange Future	0.79500	0.95500	0
22/01/2010	€ / R On 15-March-10	11.65	C	Foreign Exchange Future	0.05700	0.03500	0
22/01/2010	€ / R On 15-March-10	11.65	P	Foreign Exchange Future	0.82600	1.01400	0
22/01/2010	€ / R On 13-September-10	11.66	C	Foreign Exchange Future	0.43200	0.36900	0
22/01/2010	€ / R On 13-September-10	11.66	P	Foreign Exchange Future	0.84400	0.99900	0
22/01/2010	€ / R On 14-June-10	11.70	C	Foreign Exchange Future	0.24100	0.19300	0
22/01/2010	€ / R On 14-June-10	11.70	P	Foreign Exchange Future	0.87200	1.03700	0
22/01/2010	€ / R On 14-June-10	11.75	C	Foreign Exchange Future	0.23100	0.18500	0
22/01/2010	€ / R On 14-June-10	11.75	P	Foreign Exchange Future	0.91200	1.07900	0
22/01/2010	€ / R On 14-June-10	11.80	C	Foreign Exchange Future	0.22100	0.17700	0
22/01/2010	€ / R On 14-June-10	11.80	P	Foreign Exchange Future	0.95200	1.12100	0
22/01/2010	€ / R On 13-December-10	11.85	C	Foreign Exchange Future	0.56900	0.49400	0
22/01/2010	€ / R On 13-December-10	11.85	P	Foreign Exchange Future	0.98200	1.12900	0
22/01/2010	€ / R On 13-December-10	11.90	C	Foreign Exchange Future	0.55400	0.48200	0
22/01/2010	€ / R On 13-December-10	11.90	P	Foreign Exchange Future	1.01700	1.16700	0
22/01/2010	€ / R On 13-December-10	11.95	C	Foreign Exchange Future	0.54000	0.47000	0
22/01/2010	€ / R On 13-December-10	11.95	P	Foreign Exchange Future	1.05300	1.20500	0
22/01/2010	€ / R On 13-December-10	12.00	C	Foreign Exchange Future	0.52700	0.45800	0
22/01/2010	€ / R On 13-December-10	12.00	P	Foreign Exchange Future	1.09000	1.24300	0
22/01/2010	€ / R On 13-December-10	12.05	C	Foreign Exchange Future	0.51300	0.44700	0
22/01/2010	€ / R On 13-December-10	12.05	P	Foreign Exchange Future	1.12600	1.28200	0
22/01/2010	€ / R On 13-December-10	12.10	C	Foreign Exchange Future	0.50100	0.43600	0
22/01/2010	€ / R On 13-December-10	12.10	P	Foreign Exchange Future	1.16400	1.32100	0
22/01/2010	€ / R On 14-June-10	12.15	C	Foreign Exchange Future	0.16500	0.13300	0
22/01/2010	€ / R On 14-June-10	12.15	P	Foreign Exchange Future	1.24600	1.42700	0
22/01/2010	€ / R On 13-December-10	12.20	C	Foreign Exchange Future	0.47600	0.41500	0
22/01/2010	€ / R On 13-December-10	12.20	P	Foreign Exchange Future	1.23900	1.40000	0
22/01/2010	€ / R On 13-December-10	12.25	C	Foreign Exchange Future	0.46500	0.40500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	€ / R On 13-December-10	12.25	P	Foreign Exchange Future	1.27800	1.44000	0
22/01/2010	€ / R On 15-March-10	12.35	C	Foreign Exchange Future	0.01600	0.01000	0
22/01/2010	€ / R On 15-March-10	12.35	P	Foreign Exchange Future	1.48500	1.68900	0
22/01/2010	€ / R On 13-December-10	12.40	C	Foreign Exchange Future	0.43200	0.37700	0
22/01/2010	€ / R On 13-December-10	12.40	P	Foreign Exchange Future	1.39500	1.56200	0
22/01/2010	€ / R On 15-March-10	12.50	C	Foreign Exchange Future	0.01200	0.00700	0
22/01/2010	€ / R On 15-March-10	12.50	P	Foreign Exchange Future	1.63100	1.83600	0
22/01/2010	€ / R On 13-December-10	12.55	C	Foreign Exchange Future	0.40200	0.35100	0
22/01/2010	€ / R On 13-December-10	12.55	P	Foreign Exchange Future	1.51500	1.68600	0
22/01/2010	€ / R On 15-March-10	12.60	C	Foreign Exchange Future	0.01000	0.00600	13,636
22/01/2010	€ / R On 15-March-10	12.60	P	Foreign Exchange Future	1.72900	1.93500	0
22/01/2010	€ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00900	0.00500	0
22/01/2010	€ / R On 15-March-10	12.70	P	Foreign Exchange Future	1.82800	2.03400	0
22/01/2010	€ / R On 15-March-10	12.75	C	Foreign Exchange Future	0.00800	0.00500	0
22/01/2010	€ / R On 15-March-10	12.75	P	Foreign Exchange Future	1.87700	2.08400	0
22/01/2010	€ / R On 15-March-10	12.80	C	Foreign Exchange Future	0.00700	0.00400	0
22/01/2010	€ / R On 15-March-10	12.80	P	Foreign Exchange Future	1.92600	2.13300	0
22/01/2010	€ / R On 13-December-10	12.85	C	Foreign Exchange Future	0.35100	0.30700	0
22/01/2010	€ / R On 13-December-10	12.85	P	Foreign Exchange Future	1.76400	1.94200	0
22/01/2010	€ / R On 15-March-10	12.90	C	Foreign Exchange Future	0.00600	0.00400	0
22/01/2010	€ / R On 15-March-10	12.90	P	Foreign Exchange Future	2.02500	2.23300	0
22/01/2010	€ / R On 13-December-10	12.95	C	Foreign Exchange Future	0.33500	0.29400	0
22/01/2010	€ / R On 13-December-10	12.95	P	Foreign Exchange Future	1.84800	2.02900	0
22/01/2010	€ / R On 15-March-10	13.00	C	Foreign Exchange Future	0.00500	0.00300	0
22/01/2010	€ / R On 15-March-10	13.00	P	Foreign Exchange Future	2.12400	2.33200	0
22/01/2010	€ / R On 15-March-10	13.05	C	Foreign Exchange Future	0.00500	0.00300	0
22/01/2010	€ / R On 15-March-10	13.05	P	Foreign Exchange Future	2.17400	2.38200	0
22/01/2010	€ / R On 15-March-10	13.10	C	Foreign Exchange Future	0.00400	0.00300	0
22/01/2010	€ / R On 15-March-10	13.10	P	Foreign Exchange Future	2.22300	2.43200	0
22/01/2010	€ / R On 15-March-10	13.15	C	Foreign Exchange Future	0.00400	0.00200	0
22/01/2010	€ / R On 15-March-10	13.15	P	Foreign Exchange Future	2.27300	2.48100	0
22/01/2010	€ / R On 15-March-10	13.20	C	Foreign Exchange Future	0.00400	0.00200	0
22/01/2010	€ / R On 15-March-10	13.20	P	Foreign Exchange Future	2.32300	2.53100	0
22/01/2010	€ / R On 15-March-10	13.25	C	Foreign Exchange Future	0.00300	0.00200	0
22/01/2010	€ / R On 15-March-10	13.25	P	Foreign Exchange Future	2.37200	2.58100	0
22/01/2010	€ / R On 14-June-10	13.30	C	Foreign Exchange Future	0.06900	0.05400	0
22/01/2010	€ / R On 14-June-10	13.30	P	Foreign Exchange Future	2.30000	2.49800	0
22/01/2010	€ / R On 14-June-10	13.35	C	Foreign Exchange Future	0.06600	0.05200	0
22/01/2010	€ / R On 14-June-10	13.35	P	Foreign Exchange Future	2.34700	2.54600	0
22/01/2010	€ / R On 14-June-10	13.40	C	Foreign Exchange Future	0.06300	0.05000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	€ / R On 14-June-10	13.40	P	Foreign Exchange Future	2.39400	2.59400	0
22/01/2010	€ / R On 14-June-10	13.45	C	Foreign Exchange Future	0.06100	0.04800	0
22/01/2010	€ / R On 14-June-10	13.45	P	Foreign Exchange Future	2.44200	2.64200	0
22/01/2010	€ / R On 14-June-10	13.50	C	Foreign Exchange Future	0.05800	0.04600	0
22/01/2010	€ / R On 14-June-10	13.50	P	Foreign Exchange Future	2.48900	2.69000	0
22/01/2010	€ / R On 14-June-10	13.55	C	Foreign Exchange Future	0.05600	0.04400	0
22/01/2010	€ / R On 14-June-10	13.55	P	Foreign Exchange Future	2.53700	2.73800	0
22/01/2010	€ / R On 14-June-10	13.60	C	Foreign Exchange Future	0.05400	0.04200	0
22/01/2010	€ / R On 14-June-10	13.60	P	Foreign Exchange Future	2.58500	2.78600	0
22/01/2010	€ / R On 15-March-10	13.65	C	Foreign Exchange Future	0.00200	0.00100	0
22/01/2010	€ / R On 15-March-10	13.65	P	Foreign Exchange Future	2.77100	2.98000	0
22/01/2010	€ / R On 14-June-10	13.70	C	Foreign Exchange Future	0.05000	0.03900	0
22/01/2010	€ / R On 14-June-10	13.70	P	Foreign Exchange Future	2.68100	2.88300	0
22/01/2010	€ / R On 14-June-10	13.75	C	Foreign Exchange Future	0.04800	0.03800	0
22/01/2010	€ / R On 14-June-10	13.75	P	Foreign Exchange Future	2.72900	2.93200	0
22/01/2010	€ / R On 14-June-10	13.80	C	Foreign Exchange Future	0.04600	0.03600	0
22/01/2010	€ / R On 14-June-10	13.80	P	Foreign Exchange Future	2.77700	2.98000	0
22/01/2010	€ / R On 13-December-10	13.85	C	Foreign Exchange Future	0.22900	0.20100	0
22/01/2010	€ / R On 13-December-10	13.85	P	Foreign Exchange Future	2.64200	2.83600	0
22/01/2010	€ / R On 13-December-10	13.90	C	Foreign Exchange Future	0.22500	0.19700	0
22/01/2010	€ / R On 13-December-10	13.90	P	Foreign Exchange Future	2.68800	2.88200	0
22/01/2010	€ / R On 13-December-10	13.95	C	Foreign Exchange Future	0.22000	0.19300	0
22/01/2010	€ / R On 13-December-10	13.95	P	Foreign Exchange Future	2.73300	2.92800	0
22/01/2010	€ / R On 13-December-10	14.00	C	Foreign Exchange Future	0.21600	0.18900	0
22/01/2010	€ / R On 13-December-10	14.00	P	Foreign Exchange Future	2.77900	2.97400	0
22/01/2010	€ / R On 15-March-10	14.05	C	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	€ / R On 15-March-10	14.05	P	Foreign Exchange Future	3.17000	3.38000	0
22/01/2010	€ / R On 13-December-10	14.10	C	Foreign Exchange Future	0.20700	0.18200	0
22/01/2010	€ / R On 13-December-10	14.10	P	Foreign Exchange Future	2.87000	3.06700	0
22/01/2010	€ / R On 14-June-10	14.15	C	Foreign Exchange Future	0.03500	0.02800	0
22/01/2010	€ / R On 14-June-10	14.15	P	Foreign Exchange Future	3.11600	3.32200	0
22/01/2010	€ / R On 13-December-10	14.20	C	Foreign Exchange Future	0.19900	0.17500	0
22/01/2010	€ / R On 13-December-10	14.20	P	Foreign Exchange Future	2.96200	3.16000	0
22/01/2010	€ / R On 13-December-10	14.25	C	Foreign Exchange Future	0.19600	0.17200	0
22/01/2010	€ / R On 13-December-10	14.25	P	Foreign Exchange Future	3.00900	3.20700	0
22/01/2010	€ / R On 15-March-10	14.35	C	Foreign Exchange Future	0.00100	0.00000	0
22/01/2010	€ / R On 15-March-10	14.35	P	Foreign Exchange Future	3.47000	3.67900	0
22/01/2010	€ / R On 13-December-10	14.40	C	Foreign Exchange Future	0.18500	0.16200	0
22/01/2010	€ / R On 13-December-10	14.40	P	Foreign Exchange Future	3.14800	3.34700	0
22/01/2010	€ / R On 15-March-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	€ / R On 15-March-10	14.50	P	Foreign Exchange Future	3.61900	3.82900	0
22/01/2010	€ / R On 13-December-10	14.55	C	Foreign Exchange Future	0.17500	0.15400	0
22/01/2010	€ / R On 13-December-10	14.55	P	Foreign Exchange Future	3.28800	3.48900	0
22/01/2010	€ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	€ / R On 15-March-10	14.70	P	Foreign Exchange Future	3.81900	4.02900	0
22/01/2010	€ / R On 15-March-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	€ / R On 15-March-10	14.75	P	Foreign Exchange Future	3.86900	4.07900	0
22/01/2010	€ / R On 15-March-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	€ / R On 15-March-10	14.80	P	Foreign Exchange Future	3.91900	4.12900	0
22/01/2010	€ / R On 13-December-10	14.85	C	Foreign Exchange Future	0.15700	0.13900	0
22/01/2010	€ / R On 13-December-10	14.85	P	Foreign Exchange Future	3.57000	3.77400	0
22/01/2010	€ / R On 15-March-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	€ / R On 15-March-10	14.90	P	Foreign Exchange Future	4.01900	4.22900	0
22/01/2010	€ / R On 13-December-10	14.95	C	Foreign Exchange Future	0.15200	0.13400	0
22/01/2010	€ / R On 13-December-10	14.95	P	Foreign Exchange Future	3.66500	3.86900	0
22/01/2010	€ / R On 15-March-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	€ / R On 15-March-10	15.00	P	Foreign Exchange Future	4.11900	4.32900	0
22/01/2010	€ / R On 15-March-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	€ / R On 15-March-10	15.05	P	Foreign Exchange Future	4.16900	4.37900	0
22/01/2010	€ / R On 15-March-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	€ / R On 15-March-10	15.10	P	Foreign Exchange Future	4.21900	4.42900	0
22/01/2010	€ / R On 15-March-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	€ / R On 15-March-10	15.15	P	Foreign Exchange Future	4.26900	4.47900	0
22/01/2010	€ / R On 15-March-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	€ / R On 15-March-10	15.20	P	Foreign Exchange Future	4.31900	4.52900	0
22/01/2010	€ / R On 15-March-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	€ / R On 15-March-10	15.25	P	Foreign Exchange Future	4.36900	4.57900	0
22/01/2010	€ / R On 14-June-10	15.30	C	Foreign Exchange Future	0.01400	0.01000	0
22/01/2010	€ / R On 14-June-10	15.30	P	Foreign Exchange Future	4.24500	4.45400	0
22/01/2010	€ / R On 14-June-10	15.35	C	Foreign Exchange Future	0.01400	0.01000	0
22/01/2010	€ / R On 14-June-10	15.35	P	Foreign Exchange Future	4.29500	4.50400	0
22/01/2010	€ / R On 14-June-10	15.40	C	Foreign Exchange Future	0.01300	0.00900	0
22/01/2010	€ / R On 14-June-10	15.40	P	Foreign Exchange Future	4.34400	4.55300	0
22/01/2010	€ / R On 14-June-10	15.45	C	Foreign Exchange Future	0.01200	0.00900	0
22/01/2010	€ / R On 14-June-10	15.45	P	Foreign Exchange Future	4.39300	4.60300	0
22/01/2010	€ / R On 14-June-10	15.50	C	Foreign Exchange Future	0.01200	0.00800	0
22/01/2010	€ / R On 14-June-10	15.50	P	Foreign Exchange Future	4.44300	4.65200	0
22/01/2010	€ / R On 14-June-10	15.55	C	Foreign Exchange Future	0.01100	0.00800	0
22/01/2010	€ / R On 14-June-10	15.55	P	Foreign Exchange Future	4.49200	4.70200	0
22/01/2010	€ / R On 14-June-10	15.60	C	Foreign Exchange Future	0.01000	0.00700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	€ / R On 14-June-10	15.60	P	Foreign Exchange Future	4.54100	4.75100	0
22/01/2010	€ / R On 15-March-10	15.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	€ / R On 15-March-10	15.65	P	Foreign Exchange Future	4.76900	4.97900	0
22/01/2010	€ / R On 14-June-10	15.70	C	Foreign Exchange Future	0.00900	0.00700	0
22/01/2010	€ / R On 14-June-10	15.70	P	Foreign Exchange Future	4.64000	4.85100	0
22/01/2010	€ / R On 14-June-10	15.75	C	Foreign Exchange Future	0.00900	0.00600	0
22/01/2010	€ / R On 14-June-10	15.75	P	Foreign Exchange Future	4.69000	4.90000	0
22/01/2010	€ / R On 14-June-10	15.80	C	Foreign Exchange Future	0.00800	0.00600	0
22/01/2010	€ / R On 14-June-10	15.80	P	Foreign Exchange Future	4.73900	4.95000	0
22/01/2010	€ / R On 13-December-10	15.85	C	Foreign Exchange Future	0.11200	0.09800	0
22/01/2010	€ / R On 13-December-10	15.85	P	Foreign Exchange Future	4.52500	4.73300	0
22/01/2010	€ / R On 13-December-10	15.90	C	Foreign Exchange Future	0.11000	0.09600	0
22/01/2010	€ / R On 13-December-10	15.90	P	Foreign Exchange Future	4.57300	4.78100	0
22/01/2010	€ / R On 13-December-10	15.95	C	Foreign Exchange Future	0.10800	0.09500	0
22/01/2010	€ / R On 13-December-10	15.95	P	Foreign Exchange Future	4.62100	4.83000	0
22/01/2010	€ / R On 13-December-10	16.00	C	Foreign Exchange Future	0.10600	0.09300	0
22/01/2010	€ / R On 13-December-10	16.00	P	Foreign Exchange Future	4.66900	4.87800	0
22/01/2010	€ / R On 15-March-10	16.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	€ / R On 15-March-10	16.05	P	Foreign Exchange Future	5.16900	5.37900	0
22/01/2010	€ / R On 13-December-10	16.10	C	Foreign Exchange Future	0.10300	0.09000	0
22/01/2010	€ / R On 13-December-10	16.10	P	Foreign Exchange Future	4.76600	4.97500	0
22/01/2010	€ / R On 14-June-10	16.15	C	Foreign Exchange Future	0.00500	0.00400	0
22/01/2010	€ / R On 14-June-10	16.15	P	Foreign Exchange Future	5.08600	5.29800	0
22/01/2010	€ / R On 13-December-10	16.20	C	Foreign Exchange Future	0.09900	0.08700	0
22/01/2010	€ / R On 13-December-10	16.20	P	Foreign Exchange Future	4.86200	5.07200	0
22/01/2010	€ / R On 13-December-10	16.25	C	Foreign Exchange Future	0.09800	0.08600	0
22/01/2010	€ / R On 13-December-10	16.25	P	Foreign Exchange Future	4.91100	5.12100	0
22/01/2010	€ / R On 13-December-10	16.40	C	Foreign Exchange Future	0.09300	0.08200	0
22/01/2010	€ / R On 13-December-10	16.40	P	Foreign Exchange Future	5.05600	5.26700	0
22/01/2010	€ / R On 13-December-10	16.55	C	Foreign Exchange Future	0.08900	0.07800	0
22/01/2010	€ / R On 13-December-10	16.55	P	Foreign Exchange Future	5.20200	5.41300	0
22/01/2010	€ / R On 13-December-10	16.85	C	Foreign Exchange Future	0.08100	0.07200	0
22/01/2010	€ / R On 13-December-10	16.85	P	Foreign Exchange Future	5.49400	5.70700	0
22/01/2010	€ / R On 13-December-10	16.95	C	Foreign Exchange Future	0.07900	0.07000	0
22/01/2010	€ / R On 13-December-10	16.95	P	Foreign Exchange Future	5.59200	5.80500	0
22/01/2010	€ / R On 15-March-10	17.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	€ / R On 15-March-10	17.10	P	Foreign Exchange Future	6.21900	6.42900	0
22/01/2010	€ / R On 15-March-10	17.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	€ / R On 15-March-10	17.15	P	Foreign Exchange Future	6.26900	6.47900	0
22/01/2010	€ / R On 15-March-10	17.20	C	Foreign Exchange Future	0.00000	0.00000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	€ / R On 15-March-10	17.20	P	Foreign Exchange Future	6.31900	6.52900	0
22/01/2010	€ / R On 15-March-10	17.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	€ / R On 15-March-10	17.25	P	Foreign Exchange Future	6.36900	6.57900	0
22/01/2010	€ / R On 14-June-10	17.30	C	Foreign Exchange Future	0.00200	0.00100	0
22/01/2010	€ / R On 14-June-10	17.30	P	Foreign Exchange Future	6.23300	6.44500	0
22/01/2010	€ / R On 14-June-10	17.35	C	Foreign Exchange Future	0.00200	0.00100	0
22/01/2010	€ / R On 14-June-10	17.35	P	Foreign Exchange Future	6.28300	6.49500	0
22/01/2010	€ / R On 14-June-10	17.40	C	Foreign Exchange Future	0.00200	0.00100	0
22/01/2010	€ / R On 14-June-10	17.40	P	Foreign Exchange Future	6.33300	6.54500	0
22/01/2010	€ / R On 14-June-10	17.45	C	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	€ / R On 14-June-10	17.45	P	Foreign Exchange Future	6.38200	6.59500	0
22/01/2010	€ / R On 14-June-10	17.50	C	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	€ / R On 14-June-10	17.50	P	Foreign Exchange Future	6.43200	6.64500	0
22/01/2010	€ / R On 14-June-10	17.55	C	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	€ / R On 14-June-10	17.55	P	Foreign Exchange Future	6.48200	6.69500	0
22/01/2010	€ / R On 14-June-10	17.60	C	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	€ / R On 14-June-10	17.60	P	Foreign Exchange Future	6.53200	6.74500	0
22/01/2010	€ / R On 15-March-10	17.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	€ / R On 15-March-10	17.65	P	Foreign Exchange Future	6.76900	6.97900	0
22/01/2010	€ / R On 14-June-10	17.70	C	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	€ / R On 14-June-10	17.70	P	Foreign Exchange Future	6.63200	6.84500	0
22/01/2010	€ / R On 14-June-10	17.75	C	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	€ / R On 14-June-10	17.75	P	Foreign Exchange Future	6.68200	6.89500	0
22/01/2010	€ / R On 14-June-10	17.80	C	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	€ / R On 14-June-10	17.80	P	Foreign Exchange Future	6.73200	6.94500	0
22/01/2010	€ / R On 13-December-10	17.85	C	Foreign Exchange Future	0.06000	0.05200	0
22/01/2010	€ / R On 13-December-10	17.85	P	Foreign Exchange Future	6.47300	6.68700	0
22/01/2010	€ / R On 13-December-10	17.90	C	Foreign Exchange Future	0.05900	0.05100	0
22/01/2010	€ / R On 13-December-10	17.90	P	Foreign Exchange Future	6.52200	6.73600	0
22/01/2010	€ / R On 13-December-10	17.95	C	Foreign Exchange Future	0.05800	0.05000	0
22/01/2010	€ / R On 13-December-10	17.95	P	Foreign Exchange Future	6.57100	6.78500	0
22/01/2010	€ / R On 13-December-10	18.00	C	Foreign Exchange Future	0.05700	0.04900	0
22/01/2010	€ / R On 13-December-10	18.00	P	Foreign Exchange Future	6.62000	6.83400	0
22/01/2010	€ / R On 15-March-10	18.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	€ / R On 15-March-10	18.05	P	Foreign Exchange Future	7.16900	7.37900	0
22/01/2010	€ / R On 13-December-10	18.10	C	Foreign Exchange Future	0.05500	0.04700	0
22/01/2010	€ / R On 13-December-10	18.10	P	Foreign Exchange Future	6.71800	6.93200	0
22/01/2010	€ / R On 14-June-10	18.15	C	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	€ / R On 14-June-10	18.15	P	Foreign Exchange Future	7.08200	7.29500	0
22/01/2010	€ / R On 13-December-10	18.20	C	Foreign Exchange Future	0.05300	0.04600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	€ / R On 13-December-10	18.20	P	Foreign Exchange Future	6.81600	7.03100	0
22/01/2010	€ / R On 13-December-10	18.25	C	Foreign Exchange Future	0.05200	0.04500	0
22/01/2010	€ / R On 13-December-10	18.25	P	Foreign Exchange Future	6.86500	7.08000	0
22/01/2010	€ / R On 13-December-10	18.40	C	Foreign Exchange Future	0.05000	0.04300	0
22/01/2010	€ / R On 13-December-10	18.40	P	Foreign Exchange Future	7.01300	7.22800	0
22/01/2010	€ / R On 13-December-10	18.55	C	Foreign Exchange Future	0.04700	0.04100	0
22/01/2010	€ / R On 13-December-10	18.55	P	Foreign Exchange Future	7.16000	7.37600	0
22/01/2010	€ / R On 13-December-10	18.85	C	Foreign Exchange Future	0.04300	0.03700	0
22/01/2010	€ / R On 13-December-10	18.85	P	Foreign Exchange Future	7.45600	7.67200	0
22/01/2010	€ / R On 13-December-10	18.95	C	Foreign Exchange Future	0.04200	0.03600	0
22/01/2010	€ / R On 13-December-10	18.95	P	Foreign Exchange Future	7.55500	7.77100	0
22/01/2010	€ / R On 15-March-10	19.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	€ / R On 15-March-10	19.10	P	Foreign Exchange Future	8.21900	8.42900	0
22/01/2010	€ / R On 15-March-10	19.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	€ / R On 15-March-10	19.15	P	Foreign Exchange Future	8.26900	8.47900	0
22/01/2010	€ / R On 15-March-10	19.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	€ / R On 15-March-10	19.20	P	Foreign Exchange Future	8.31900	8.52900	0
22/01/2010	€ / R On 15-March-10	19.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	€ / R On 15-March-10	19.25	P	Foreign Exchange Future	8.36900	8.57900	0
22/01/2010	€ / R On 14-June-10	19.30	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	€ / R On 14-June-10	19.30	P	Foreign Exchange Future	8.23100	8.44400	0
22/01/2010	€ / R On 14-June-10	19.35	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	€ / R On 14-June-10	19.35	P	Foreign Exchange Future	8.28100	8.49400	0
22/01/2010	€ / R On 14-June-10	19.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	€ / R On 14-June-10	19.40	P	Foreign Exchange Future	8.33100	8.54400	0
22/01/2010	€ / R On 14-June-10	19.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	€ / R On 14-June-10	19.45	P	Foreign Exchange Future	8.38100	8.59400	0
22/01/2010	€ / R On 14-June-10	19.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	€ / R On 14-June-10	19.50	P	Foreign Exchange Future	8.43100	8.64400	0
22/01/2010	€ / R On 14-June-10	19.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	€ / R On 14-June-10	19.55	P	Foreign Exchange Future	8.48100	8.69400	0
22/01/2010	€ / R On 14-June-10	19.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	€ / R On 14-June-10	19.60	P	Foreign Exchange Future	8.53100	8.74400	0
22/01/2010	€ / R On 15-March-10	19.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	€ / R On 15-March-10	19.65	P	Foreign Exchange Future	8.76900	8.97900	0
22/01/2010	€ / R On 14-June-10	19.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	€ / R On 14-June-10	19.70	P	Foreign Exchange Future	8.63100	8.84400	0
22/01/2010	€ / R On 14-June-10	19.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	€ / R On 14-June-10	19.75	P	Foreign Exchange Future	8.68100	8.89400	0
22/01/2010	€ / R On 14-June-10	19.80	C	Foreign Exchange Future	0.00000	0.00000	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	€ / R On 14-June-10	19.80	P	Foreign Exchange Future	8.73100	8.94400	0
22/01/2010	€ / R On 13-December-10	19.85	C	Foreign Exchange Future	0.03000	0.02400	0
22/01/2010	€ / R On 13-December-10	19.85	P	Foreign Exchange Future	8.44300	8.65900	0
22/01/2010	€ / R On 13-December-10	19.90	C	Foreign Exchange Future	0.02900	0.02400	0
22/01/2010	€ / R On 13-December-10	19.90	P	Foreign Exchange Future	8.49200	8.70900	0
22/01/2010	€ / R On 13-December-10	19.95	C	Foreign Exchange Future	0.02800	0.02300	0
22/01/2010	€ / R On 13-December-10	19.95	P	Foreign Exchange Future	8.54100	8.75800	0
22/01/2010	€ / R On 13-December-10	20.00	C	Foreign Exchange Future	0.02800	0.02300	0
22/01/2010	€ / R On 13-December-10	20.00	P	Foreign Exchange Future	8.59100	8.80800	0
22/01/2010	€ / R On 15-March-10	20.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	€ / R On 15-March-10	20.05	P	Foreign Exchange Future	9.16900	9.37900	0
22/01/2010	€ / R On 13-December-10	20.10	C	Foreign Exchange Future	0.02600	0.02200	0
22/01/2010	€ / R On 13-December-10	20.10	P	Foreign Exchange Future	8.68900	8.90700	0
22/01/2010	€ / R On 14-June-10	20.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	€ / R On 14-June-10	20.15	P	Foreign Exchange Future	9.08100	9.29400	0
22/01/2010	€ / R On 13-December-10	20.20	C	Foreign Exchange Future	0.02500	0.02100	0
22/01/2010	€ / R On 13-December-10	20.20	P	Foreign Exchange Future	8.78800	9.00600	0
22/01/2010	€ / R On 13-December-10	20.25	C	Foreign Exchange Future	0.02500	0.02000	0
22/01/2010	€ / R On 13-December-10	20.25	P	Foreign Exchange Future	8.83800	9.05500	0
22/01/2010	€ / R On 13-December-10	20.40	C	Foreign Exchange Future	0.02300	0.01900	0
22/01/2010	€ / R On 13-December-10	20.40	P	Foreign Exchange Future	8.98600	9.20400	0
22/01/2010	€ / R On 13-December-10	20.55	C	Foreign Exchange Future	0.02100	0.01700	0
22/01/2010	€ / R On 13-December-10	20.55	P	Foreign Exchange Future	9.13400	9.35200	0
22/01/2010	€ / R On 13-December-10	20.85	C	Foreign Exchange Future	0.01800	0.01500	0
22/01/2010	€ / R On 13-December-10	20.85	P	Foreign Exchange Future	9.43100	9.65000	0
22/01/2010	€ / R On 13-December-10	20.95	C	Foreign Exchange Future	0.01700	0.01400	0
22/01/2010	€ / R On 13-December-10	20.95	P	Foreign Exchange Future	9.53000	9.74900	0
22/01/2010	AU\$ / R On 13-September-10			Foreign Exchange Future	7.02830	6.96210	60
22/01/2010	AU\$ / R On 15-March-10	2.40	C	Foreign Exchange Future	4.53600	4.47400	0
22/01/2010	AU\$ / R On 15-March-10	2.40	P	Foreign Exchange Future	0.00000	0.00100	0
22/01/2010	AU\$ / R On 15-March-10	2.45	C	Foreign Exchange Future	4.48600	4.42400	0
22/01/2010	AU\$ / R On 15-March-10	2.45	P	Foreign Exchange Future	0.00000	0.00100	0
22/01/2010	AU\$ / R On 14-June-10	2.50	C	Foreign Exchange Future	4.48600	4.42100	0
22/01/2010	AU\$ / R On 14-June-10	2.50	P	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 14-June-10	2.55	C	Foreign Exchange Future	4.43600	4.37100	0
22/01/2010	AU\$ / R On 14-June-10	2.55	P	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 14-June-10	2.60	C	Foreign Exchange Future	4.38600	4.32100	0
22/01/2010	AU\$ / R On 14-June-10	2.60	P	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 14-June-10	2.65	C	Foreign Exchange Future	4.33600	4.27100	0
22/01/2010	AU\$ / R On 14-June-10	2.65	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
22/01/2010	AU\$ / R On 15-March-10	2.70	C	Foreign Exchange Future	4.23600	4.17400	0
22/01/2010	AU\$ / R On 15-March-10	2.70	P	Foreign Exchange Future	0.00000	0.00100	0
22/01/2010	AU\$ / R On 14-June-10	2.75	C	Foreign Exchange Future	4.23600	4.17100	0
22/01/2010	AU\$ / R On 14-June-10	2.75	P	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 14-June-10	2.80	C	Foreign Exchange Future	4.18600	4.12100	0
22/01/2010	AU\$ / R On 14-June-10	2.80	P	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 14-June-10	2.85	C	Foreign Exchange Future	4.13600	4.07100	0
22/01/2010	AU\$ / R On 14-June-10	2.85	P	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 14-June-10	2.90	C	Foreign Exchange Future	4.08600	4.02100	0
22/01/2010	AU\$ / R On 14-June-10	2.90	P	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 14-June-10	2.95	C	Foreign Exchange Future	4.03600	3.97100	0
22/01/2010	AU\$ / R On 14-June-10	2.95	P	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 14-June-10	3.00	C	Foreign Exchange Future	3.98600	3.92100	0
22/01/2010	AU\$ / R On 14-June-10	3.00	P	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 14-June-10	3.05	C	Foreign Exchange Future	3.93600	3.87100	0
22/01/2010	AU\$ / R On 14-June-10	3.05	P	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 14-June-10	3.10	C	Foreign Exchange Future	3.88600	3.82100	0
22/01/2010	AU\$ / R On 14-June-10	3.10	P	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 14-June-10	3.15	C	Foreign Exchange Future	3.83600	3.77100	0
22/01/2010	AU\$ / R On 14-June-10	3.15	P	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 14-June-10	3.20	C	Foreign Exchange Future	3.78600	3.72100	0
22/01/2010	AU\$ / R On 14-June-10	3.20	P	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 14-June-10	3.25	C	Foreign Exchange Future	3.73600	3.67100	0
22/01/2010	AU\$ / R On 14-June-10	3.25	P	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 15-March-10	3.40	C	Foreign Exchange Future	3.53600	3.47400	0
22/01/2010	AU\$ / R On 15-March-10	3.40	P	Foreign Exchange Future	0.00000	0.00100	0
22/01/2010	AU\$ / R On 15-March-10	3.45	C	Foreign Exchange Future	3.48600	3.42400	0
22/01/2010	AU\$ / R On 15-March-10	3.45	P	Foreign Exchange Future	0.00000	0.00100	0
22/01/2010	AU\$ / R On 14-June-10	3.50	C	Foreign Exchange Future	3.48600	3.42100	0
22/01/2010	AU\$ / R On 14-June-10	3.50	P	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 14-June-10	3.55	C	Foreign Exchange Future	3.43600	3.37100	0
22/01/2010	AU\$ / R On 14-June-10	3.55	P	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 14-June-10	3.60	C	Foreign Exchange Future	3.38600	3.32100	0
22/01/2010	AU\$ / R On 14-June-10	3.60	P	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 14-June-10	3.65	C	Foreign Exchange Future	3.33600	3.27100	0
22/01/2010	AU\$ / R On 14-June-10	3.65	P	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 15-March-10	3.70	C	Foreign Exchange Future	3.23600	3.17400	0
22/01/2010	AU\$ / R On 15-March-10	3.70	P	Foreign Exchange Future	0.00000	0.00100	0
22/01/2010	AU\$ / R On 14-June-10	3.75	C	Foreign Exchange Future	3.23600	3.17100	0
22/01/2010	AU\$ / R On 14-June-10	3.75	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
22/01/2010	AU\$ / R On 14-June-10	3.80	C	Foreign Exchange Future	3.18600	3.12100	0
22/01/2010	AU\$ / R On 14-June-10	3.80	P	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 14-June-10	3.85	C	Foreign Exchange Future	3.13600	3.07100	0
22/01/2010	AU\$ / R On 14-June-10	3.85	P	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 14-June-10	3.90	C	Foreign Exchange Future	3.08600	3.02200	0
22/01/2010	AU\$ / R On 14-June-10	3.90	P	Foreign Exchange Future	0.00000	0.00100	0
22/01/2010	AU\$ / R On 14-June-10	3.95	C	Foreign Exchange Future	3.03700	2.97200	0
22/01/2010	AU\$ / R On 14-June-10	3.95	P	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	AU\$ / R On 14-June-10	4.00	C	Foreign Exchange Future	2.98700	2.92200	0
22/01/2010	AU\$ / R On 14-June-10	4.00	P	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	AU\$ / R On 14-June-10	4.05	C	Foreign Exchange Future	2.93700	2.87200	0
22/01/2010	AU\$ / R On 14-June-10	4.05	P	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	AU\$ / R On 14-June-10	4.10	C	Foreign Exchange Future	2.88700	2.82200	0
22/01/2010	AU\$ / R On 14-June-10	4.10	P	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	AU\$ / R On 14-June-10	4.15	C	Foreign Exchange Future	2.83700	2.77200	0
22/01/2010	AU\$ / R On 14-June-10	4.15	P	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	AU\$ / R On 14-June-10	4.20	C	Foreign Exchange Future	2.78700	2.72200	0
22/01/2010	AU\$ / R On 14-June-10	4.20	P	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	AU\$ / R On 14-June-10	4.25	C	Foreign Exchange Future	2.73700	2.67200	0
22/01/2010	AU\$ / R On 14-June-10	4.25	P	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	AU\$ / R On 15-March-10	4.40	C	Foreign Exchange Future	2.53600	2.47400	0
22/01/2010	AU\$ / R On 15-March-10	4.40	P	Foreign Exchange Future	0.00000	0.00100	0
22/01/2010	AU\$ / R On 15-March-10	4.45	C	Foreign Exchange Future	2.48600	2.42400	0
22/01/2010	AU\$ / R On 15-March-10	4.45	P	Foreign Exchange Future	0.00000	0.00100	0
22/01/2010	AU\$ / R On 14-June-10	4.50	C	Foreign Exchange Future	2.48700	2.42200	0
22/01/2010	AU\$ / R On 14-June-10	4.50	P	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	AU\$ / R On 14-June-10	4.55	C	Foreign Exchange Future	2.43700	2.37200	0
22/01/2010	AU\$ / R On 14-June-10	4.55	P	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	AU\$ / R On 14-June-10	4.60	C	Foreign Exchange Future	2.38700	2.32200	0
22/01/2010	AU\$ / R On 14-June-10	4.60	P	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	AU\$ / R On 14-June-10	4.65	C	Foreign Exchange Future	2.33700	2.27300	0
22/01/2010	AU\$ / R On 14-June-10	4.65	P	Foreign Exchange Future	0.00100	0.00200	0
22/01/2010	AU\$ / R On 15-March-10	4.70	C	Foreign Exchange Future	2.23600	2.17400	0
22/01/2010	AU\$ / R On 15-March-10	4.70	P	Foreign Exchange Future	0.00000	0.00100	0
22/01/2010	AU\$ / R On 14-June-10	4.75	C	Foreign Exchange Future	2.23800	2.17300	0
22/01/2010	AU\$ / R On 14-June-10	4.75	P	Foreign Exchange Future	0.00200	0.00200	0
22/01/2010	AU\$ / R On 14-June-10	4.80	C	Foreign Exchange Future	2.18800	2.12300	0
22/01/2010	AU\$ / R On 14-June-10	4.80	P	Foreign Exchange Future	0.00200	0.00200	0
22/01/2010	AU\$ / R On 14-June-10	4.85	C	Foreign Exchange Future	2.13800	2.07300	0
22/01/2010	AU\$ / R On 14-June-10	4.85	P	Foreign Exchange Future	0.00200	0.00200	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	AU\$ / R On 14-June-10	4.90	C	Foreign Exchange Future	2.08800	2.02400	0
22/01/2010	AU\$ / R On 14-June-10	4.90	P	Foreign Exchange Future	0.00200	0.00300	0
22/01/2010	AU\$ / R On 14-June-10	4.95	C	Foreign Exchange Future	2.03900	1.97400	0
22/01/2010	AU\$ / R On 14-June-10	4.95	P	Foreign Exchange Future	0.00300	0.00300	0
22/01/2010	AU\$ / R On 14-June-10	5.00	C	Foreign Exchange Future	1.98900	1.92400	0
22/01/2010	AU\$ / R On 14-June-10	5.00	P	Foreign Exchange Future	0.00300	0.00300	0
22/01/2010	AU\$ / R On 14-June-10	5.05	C	Foreign Exchange Future	1.93900	1.87400	0
22/01/2010	AU\$ / R On 14-June-10	5.05	P	Foreign Exchange Future	0.00300	0.00300	0
22/01/2010	AU\$ / R On 14-June-10	5.10	C	Foreign Exchange Future	1.88900	1.82500	0
22/01/2010	AU\$ / R On 14-June-10	5.10	P	Foreign Exchange Future	0.00300	0.00400	0
22/01/2010	AU\$ / R On 14-June-10	5.15	C	Foreign Exchange Future	1.84000	1.77500	0
22/01/2010	AU\$ / R On 14-June-10	5.15	P	Foreign Exchange Future	0.00400	0.00400	0
22/01/2010	AU\$ / R On 14-June-10	5.20	C	Foreign Exchange Future	1.79000	1.72500	0
22/01/2010	AU\$ / R On 14-June-10	5.20	P	Foreign Exchange Future	0.00400	0.00400	0
22/01/2010	AU\$ / R On 14-June-10	5.25	C	Foreign Exchange Future	1.74000	1.67600	0
22/01/2010	AU\$ / R On 14-June-10	5.25	P	Foreign Exchange Future	0.00400	0.00500	0
22/01/2010	AU\$ / R On 15-March-10	5.40	C	Foreign Exchange Future	1.53600	1.47400	0
22/01/2010	AU\$ / R On 15-March-10	5.40	P	Foreign Exchange Future	0.00000	0.00100	0
22/01/2010	AU\$ / R On 15-March-10	5.45	C	Foreign Exchange Future	1.48700	1.42400	0
22/01/2010	AU\$ / R On 15-March-10	5.45	P	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	AU\$ / R On 14-June-10	5.50	C	Foreign Exchange Future	1.49200	1.42800	0
22/01/2010	AU\$ / R On 14-June-10	5.50	P	Foreign Exchange Future	0.00600	0.00700	0
22/01/2010	AU\$ / R On 14-June-10	5.55	C	Foreign Exchange Future	1.44300	1.37900	0
22/01/2010	AU\$ / R On 14-June-10	5.55	P	Foreign Exchange Future	0.00700	0.00800	0
22/01/2010	AU\$ / R On 14-June-10	5.60	C	Foreign Exchange Future	1.39300	1.32900	0
22/01/2010	AU\$ / R On 14-June-10	5.60	P	Foreign Exchange Future	0.00700	0.00800	0
22/01/2010	AU\$ / R On 14-June-10	5.65	C	Foreign Exchange Future	1.34400	1.28000	0
22/01/2010	AU\$ / R On 14-June-10	5.65	P	Foreign Exchange Future	0.00800	0.00900	0
22/01/2010	AU\$ / R On 15-March-10	5.70	C	Foreign Exchange Future	1.23700	1.17500	0
22/01/2010	AU\$ / R On 15-March-10	5.70	P	Foreign Exchange Future	0.00100	0.00200	0
22/01/2010	AU\$ / R On 14-June-10	5.75	C	Foreign Exchange Future	1.24600	1.18200	0
22/01/2010	AU\$ / R On 14-June-10	5.75	P	Foreign Exchange Future	0.01000	0.01100	0
22/01/2010	AU\$ / R On 14-June-10	5.80	C	Foreign Exchange Future	1.19600	1.13300	0
22/01/2010	AU\$ / R On 14-June-10	5.80	P	Foreign Exchange Future	0.01000	0.01200	0
22/01/2010	AU\$ / R On 14-June-10	5.85	C	Foreign Exchange Future	1.14700	1.08400	0
22/01/2010	AU\$ / R On 14-June-10	5.85	P	Foreign Exchange Future	0.01100	0.01300	0
22/01/2010	AU\$ / R On 14-June-10	5.90	C	Foreign Exchange Future	1.09900	1.03600	0
22/01/2010	AU\$ / R On 14-June-10	5.90	P	Foreign Exchange Future	0.01300	0.01500	0
22/01/2010	AU\$ / R On 14-June-10	5.95	C	Foreign Exchange Future	1.05000	0.98900	0
22/01/2010	AU\$ / R On 14-June-10	5.95	P	Foreign Exchange Future	0.01400	0.01800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	AU\$ / R On 14-June-10	6.00	C	Foreign Exchange Future	1.00100	0.94300	0
22/01/2010	AU\$ / R On 14-June-10	6.00	P	Foreign Exchange Future	0.01500	0.02200	0
22/01/2010	AU\$ / R On 14-June-10	6.05	C	Foreign Exchange Future	0.95500	0.89800	0
22/01/2010	AU\$ / R On 14-June-10	6.05	P	Foreign Exchange Future	0.01900	0.02700	0
22/01/2010	AU\$ / R On 14-June-10	6.10	C	Foreign Exchange Future	0.91000	0.85400	0
22/01/2010	AU\$ / R On 14-June-10	6.10	P	Foreign Exchange Future	0.02400	0.03300	0
22/01/2010	AU\$ / R On 14-June-10	6.15	C	Foreign Exchange Future	0.86500	0.81000	0
22/01/2010	AU\$ / R On 14-June-10	6.15	P	Foreign Exchange Future	0.02900	0.03900	0
22/01/2010	AU\$ / R On 14-June-10	6.20	C	Foreign Exchange Future	0.82100	0.76700	0
22/01/2010	AU\$ / R On 14-June-10	6.20	P	Foreign Exchange Future	0.03500	0.04600	0
22/01/2010	AU\$ / R On 14-June-10	6.25	C	Foreign Exchange Future	0.77800	0.72600	0
22/01/2010	AU\$ / R On 14-June-10	6.25	P	Foreign Exchange Future	0.04200	0.05500	0
22/01/2010	AU\$ / R On 15-March-10	6.30	C	Foreign Exchange Future	0.65500	0.59800	0
22/01/2010	AU\$ / R On 15-March-10	6.30	P	Foreign Exchange Future	0.01900	0.02500	0
22/01/2010	AU\$ / R On 15-March-10	6.35	C	Foreign Exchange Future	0.60900	0.55300	0
22/01/2010	AU\$ / R On 15-March-10	6.35	P	Foreign Exchange Future	0.02300	0.03000	0
22/01/2010	AU\$ / R On 15-March-10	6.40	C	Foreign Exchange Future	0.56400	0.50900	0
22/01/2010	AU\$ / R On 15-March-10	6.40	P	Foreign Exchange Future	0.02800	0.03600	0
22/01/2010	AU\$ / R On 15-March-10	6.45	C	Foreign Exchange Future	0.52000	0.46700	0
22/01/2010	AU\$ / R On 15-March-10	6.45	P	Foreign Exchange Future	0.03400	0.04400	0
22/01/2010	AU\$ / R On 14-June-10	6.50	C	Foreign Exchange Future	0.58100	0.53500	0
22/01/2010	AU\$ / R On 14-June-10	6.50	P	Foreign Exchange Future	0.09500	0.11400	0
22/01/2010	AU\$ / R On 14-June-10	6.55	C	Foreign Exchange Future	0.54500	0.50100	0
22/01/2010	AU\$ / R On 14-June-10	6.55	P	Foreign Exchange Future	0.10900	0.13000	0
22/01/2010	AU\$ / R On 14-June-10	6.60	C	Foreign Exchange Future	0.51100	0.46800	0
22/01/2010	AU\$ / R On 14-June-10	6.60	P	Foreign Exchange Future	0.12500	0.14700	0
22/01/2010	AU\$ / R On 14-June-10	6.65	C	Foreign Exchange Future	0.47800	0.43700	0
22/01/2010	AU\$ / R On 14-June-10	6.65	P	Foreign Exchange Future	0.14200	0.16600	0
22/01/2010	AU\$ / R On 14-June-10	6.70	C	Foreign Exchange Future	0.44700	0.40700	0
22/01/2010	AU\$ / R On 14-June-10	6.70	P	Foreign Exchange Future	0.16100	0.18600	0
22/01/2010	AU\$ / R On 14-June-10	6.75	C	Foreign Exchange Future	0.41700	0.37800	0
22/01/2010	AU\$ / R On 14-June-10	6.75	P	Foreign Exchange Future	0.18100	0.20700	0
22/01/2010	AU\$ / R On 14-June-10	6.80	C	Foreign Exchange Future	0.38800	0.35100	0
22/01/2010	AU\$ / R On 14-June-10	6.80	P	Foreign Exchange Future	0.20200	0.23000	0
22/01/2010	AU\$ / R On 14-June-10	6.85	C	Foreign Exchange Future	0.36100	0.32500	0
22/01/2010	AU\$ / R On 14-June-10	6.85	P	Foreign Exchange Future	0.22500	0.25400	0
22/01/2010	AU\$ / R On 14-June-10	6.90	C	Foreign Exchange Future	0.33600	0.30100	0
22/01/2010	AU\$ / R On 14-June-10	6.90	P	Foreign Exchange Future	0.25000	0.28000	0
22/01/2010	AU\$ / R On 13-September-10	6.91	C	Foreign Exchange Future	0.44100	0.40400	0
22/01/2010	AU\$ / R On 13-September-10	6.91	P	Foreign Exchange Future	0.32000	0.34900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	AU\$ / R On 14-June-10	6.95	C	Foreign Exchange Future	0.31200	0.28000	0
22/01/2010	AU\$ / R On 14-June-10	6.95	P	Foreign Exchange Future	0.27600	0.30900	0
22/01/2010	AU\$ / R On 14-June-10	7.00	C	Foreign Exchange Future	0.28900	0.26200	0
22/01/2010	AU\$ / R On 14-June-10	7.00	P	Foreign Exchange Future	0.30300	0.34100	0
22/01/2010	AU\$ / R On 14-June-10	7.05	C	Foreign Exchange Future	0.26900	0.24400	0
22/01/2010	AU\$ / R On 14-June-10	7.05	P	Foreign Exchange Future	0.33300	0.37300	0
22/01/2010	AU\$ / R On 14-June-10	7.10	C	Foreign Exchange Future	0.25200	0.22800	0
22/01/2010	AU\$ / R On 14-June-10	7.10	P	Foreign Exchange Future	0.36600	0.40700	0
22/01/2010	AU\$ / R On 14-June-10	7.15	C	Foreign Exchange Future	0.23500	0.21300	0
22/01/2010	AU\$ / R On 14-June-10	7.15	P	Foreign Exchange Future	0.39900	0.44200	0
22/01/2010	AU\$ / R On 14-June-10	7.20	C	Foreign Exchange Future	0.21900	0.19900	0
22/01/2010	AU\$ / R On 14-June-10	7.20	P	Foreign Exchange Future	0.43300	0.47800	0
22/01/2010	AU\$ / R On 14-June-10	7.25	C	Foreign Exchange Future	0.20500	0.18500	0
22/01/2010	AU\$ / R On 14-June-10	7.25	P	Foreign Exchange Future	0.46900	0.51400	0
22/01/2010	AU\$ / R On 15-March-10	8.40	C	Foreign Exchange Future	0.00400	0.00300	0
22/01/2010	AU\$ / R On 15-March-10	8.40	P	Foreign Exchange Future	1.46800	1.53000	0
22/01/2010	AU\$ / R On 15-March-10	8.45	C	Foreign Exchange Future	0.00300	0.00300	0
22/01/2010	AU\$ / R On 15-March-10	8.45	P	Foreign Exchange Future	1.51700	1.58000	0
22/01/2010	AU\$ / R On 14-June-10	8.50	C	Foreign Exchange Future	0.04600	0.04300	0
22/01/2010	AU\$ / R On 14-June-10	8.50	P	Foreign Exchange Future	1.56000	1.62200	0
22/01/2010	AU\$ / R On 14-June-10	8.55	C	Foreign Exchange Future	0.04400	0.04100	0
22/01/2010	AU\$ / R On 14-June-10	8.55	P	Foreign Exchange Future	1.60800	1.67000	0
22/01/2010	AU\$ / R On 14-June-10	8.60	C	Foreign Exchange Future	0.04200	0.03900	0
22/01/2010	AU\$ / R On 14-June-10	8.60	P	Foreign Exchange Future	1.65600	1.71800	0
22/01/2010	AU\$ / R On 14-June-10	8.65	C	Foreign Exchange Future	0.04000	0.03700	0
22/01/2010	AU\$ / R On 14-June-10	8.65	P	Foreign Exchange Future	1.70400	1.76600	0
22/01/2010	AU\$ / R On 15-March-10	8.70	C	Foreign Exchange Future	0.00200	0.00200	0
22/01/2010	AU\$ / R On 15-March-10	8.70	P	Foreign Exchange Future	1.76600	1.82900	0
22/01/2010	AU\$ / R On 14-June-10	8.75	C	Foreign Exchange Future	0.03700	0.03400	0
22/01/2010	AU\$ / R On 14-June-10	8.75	P	Foreign Exchange Future	1.80100	1.86300	0
22/01/2010	AU\$ / R On 14-June-10	8.80	C	Foreign Exchange Future	0.03500	0.03300	0
22/01/2010	AU\$ / R On 14-June-10	8.80	P	Foreign Exchange Future	1.84900	1.91200	0
22/01/2010	AU\$ / R On 14-June-10	8.85	C	Foreign Exchange Future	0.03400	0.03100	0
22/01/2010	AU\$ / R On 14-June-10	8.85	P	Foreign Exchange Future	1.89800	1.96000	0
22/01/2010	AU\$ / R On 14-June-10	8.90	C	Foreign Exchange Future	0.03200	0.03000	0
22/01/2010	AU\$ / R On 14-June-10	8.90	P	Foreign Exchange Future	1.94600	2.00900	0
22/01/2010	AU\$ / R On 14-June-10	8.95	C	Foreign Exchange Future	0.03100	0.02800	0
22/01/2010	AU\$ / R On 14-June-10	8.95	P	Foreign Exchange Future	1.99500	2.05700	0
22/01/2010	AU\$ / R On 14-June-10	9.00	C	Foreign Exchange Future	0.03000	0.02600	0
22/01/2010	AU\$ / R On 14-June-10	9.00	P	Foreign Exchange Future	2.04400	2.10500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	AU\$ / R On 14-June-10	9.05	C	Foreign Exchange Future	0.02800	0.02400	0
22/01/2010	AU\$ / R On 14-June-10	9.05	P	Foreign Exchange Future	2.09200	2.15300	0
22/01/2010	AU\$ / R On 14-June-10	9.10	C	Foreign Exchange Future	0.02600	0.02300	0
22/01/2010	AU\$ / R On 14-June-10	9.10	P	Foreign Exchange Future	2.14000	2.20200	0
22/01/2010	AU\$ / R On 14-June-10	9.15	C	Foreign Exchange Future	0.02400	0.02100	0
22/01/2010	AU\$ / R On 14-June-10	9.15	P	Foreign Exchange Future	2.18800	2.25000	0
22/01/2010	AU\$ / R On 14-June-10	9.20	C	Foreign Exchange Future	0.02200	0.02000	0
22/01/2010	AU\$ / R On 14-June-10	9.20	P	Foreign Exchange Future	2.23600	2.29900	0
22/01/2010	AU\$ / R On 14-June-10	9.25	C	Foreign Exchange Future	0.02100	0.01800	0
22/01/2010	AU\$ / R On 14-June-10	9.25	P	Foreign Exchange Future	2.28500	2.34700	0
22/01/2010	AU\$ / R On 15-March-10	10.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 15-March-10	10.40	P	Foreign Exchange Future	3.46400	3.52700	0
22/01/2010	AU\$ / R On 15-March-10	10.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 15-March-10	10.45	P	Foreign Exchange Future	3.51400	3.57700	0
22/01/2010	AU\$ / R On 14-June-10	10.50	C	Foreign Exchange Future	0.00400	0.00300	0
22/01/2010	AU\$ / R On 14-June-10	10.50	P	Foreign Exchange Future	3.51800	3.58200	0
22/01/2010	AU\$ / R On 14-June-10	10.55	C	Foreign Exchange Future	0.00300	0.00300	0
22/01/2010	AU\$ / R On 14-June-10	10.55	P	Foreign Exchange Future	3.56700	3.63200	0
22/01/2010	AU\$ / R On 14-June-10	10.60	C	Foreign Exchange Future	0.00300	0.00300	0
22/01/2010	AU\$ / R On 14-June-10	10.60	P	Foreign Exchange Future	3.61700	3.68200	0
22/01/2010	AU\$ / R On 14-June-10	10.65	C	Foreign Exchange Future	0.00300	0.00200	0
22/01/2010	AU\$ / R On 14-June-10	10.65	P	Foreign Exchange Future	3.66700	3.73100	0
22/01/2010	AU\$ / R On 15-March-10	10.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 15-March-10	10.70	P	Foreign Exchange Future	3.76400	3.82700	0
22/01/2010	AU\$ / R On 14-June-10	10.75	C	Foreign Exchange Future	0.00200	0.00200	0
22/01/2010	AU\$ / R On 14-June-10	10.75	P	Foreign Exchange Future	3.76600	3.83100	0
22/01/2010	AU\$ / R On 14-June-10	10.80	C	Foreign Exchange Future	0.00200	0.00200	0
22/01/2010	AU\$ / R On 14-June-10	10.80	P	Foreign Exchange Future	3.81600	3.88100	0
22/01/2010	AU\$ / R On 14-June-10	10.85	C	Foreign Exchange Future	0.00200	0.00200	0
22/01/2010	AU\$ / R On 14-June-10	10.85	P	Foreign Exchange Future	3.86600	3.93100	0
22/01/2010	AU\$ / R On 14-June-10	10.90	C	Foreign Exchange Future	0.00200	0.00200	0
22/01/2010	AU\$ / R On 14-June-10	10.90	P	Foreign Exchange Future	3.91600	3.98100	0
22/01/2010	AU\$ / R On 14-June-10	10.95	C	Foreign Exchange Future	0.00200	0.00200	0
22/01/2010	AU\$ / R On 14-June-10	10.95	P	Foreign Exchange Future	3.96600	4.03100	0
22/01/2010	AU\$ / R On 14-June-10	11.00	C	Foreign Exchange Future	0.00200	0.00200	0
22/01/2010	AU\$ / R On 14-June-10	11.00	P	Foreign Exchange Future	4.01600	4.08100	0
22/01/2010	AU\$ / R On 14-June-10	11.05	C	Foreign Exchange Future	0.00200	0.00200	0
22/01/2010	AU\$ / R On 14-June-10	11.05	P	Foreign Exchange Future	4.06600	4.13100	0
22/01/2010	AU\$ / R On 14-June-10	11.10	C	Foreign Exchange Future	0.00200	0.00100	0
22/01/2010	AU\$ / R On 14-June-10	11.10	P	Foreign Exchange Future	4.11600	4.18000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	AU\$ / R On 14-June-10	11.15	C	Foreign Exchange Future	0.00200	0.00100	0
22/01/2010	AU\$ / R On 14-June-10	11.15	P	Foreign Exchange Future	4.16600	4.23000	0
22/01/2010	AU\$ / R On 14-June-10	11.20	C	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	AU\$ / R On 14-June-10	11.20	P	Foreign Exchange Future	4.21500	4.28000	0
22/01/2010	AU\$ / R On 14-June-10	11.25	C	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	AU\$ / R On 14-June-10	11.25	P	Foreign Exchange Future	4.26500	4.33000	0
22/01/2010	AU\$ / R On 15-March-10	12.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 15-March-10	12.40	P	Foreign Exchange Future	5.46400	5.52700	0
22/01/2010	AU\$ / R On 15-March-10	12.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 15-March-10	12.45	P	Foreign Exchange Future	5.51400	5.57700	0
22/01/2010	AU\$ / R On 14-June-10	12.50	C	Foreign Exchange Future	0.00100	0.00100	0
22/01/2010	AU\$ / R On 14-June-10	12.50	P	Foreign Exchange Future	5.51500	5.58000	0
22/01/2010	AU\$ / R On 14-June-10	12.55	C	Foreign Exchange Future	0.00100	0.00000	0
22/01/2010	AU\$ / R On 14-June-10	12.55	P	Foreign Exchange Future	5.56500	5.62900	0
22/01/2010	AU\$ / R On 14-June-10	12.60	C	Foreign Exchange Future	0.00100	0.00000	0
22/01/2010	AU\$ / R On 14-June-10	12.60	P	Foreign Exchange Future	5.61500	5.67900	0
22/01/2010	AU\$ / R On 14-June-10	12.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 14-June-10	12.65	P	Foreign Exchange Future	5.66400	5.72900	0
22/01/2010	AU\$ / R On 15-March-10	12.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 15-March-10	12.70	P	Foreign Exchange Future	5.76400	5.82700	0
22/01/2010	AU\$ / R On 14-June-10	12.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 14-June-10	12.75	P	Foreign Exchange Future	5.76400	5.82900	0
22/01/2010	AU\$ / R On 14-June-10	12.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 14-June-10	12.80	P	Foreign Exchange Future	5.81400	5.87900	0
22/01/2010	AU\$ / R On 14-June-10	12.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 14-June-10	12.85	P	Foreign Exchange Future	5.86400	5.92900	0
22/01/2010	AU\$ / R On 14-June-10	12.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 14-June-10	12.90	P	Foreign Exchange Future	5.91400	5.97900	0
22/01/2010	AU\$ / R On 14-June-10	12.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 14-June-10	12.95	P	Foreign Exchange Future	5.96400	6.02900	0
22/01/2010	AU\$ / R On 14-June-10	13.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 14-June-10	13.00	P	Foreign Exchange Future	6.01400	6.07900	0
22/01/2010	AU\$ / R On 14-June-10	13.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 14-June-10	13.05	P	Foreign Exchange Future	6.06400	6.12900	0
22/01/2010	AU\$ / R On 14-June-10	13.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 14-June-10	13.10	P	Foreign Exchange Future	6.11400	6.17900	0
22/01/2010	AU\$ / R On 14-June-10	13.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 14-June-10	13.15	P	Foreign Exchange Future	6.16400	6.22900	0
22/01/2010	AU\$ / R On 14-June-10	13.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 14-June-10	13.20	P	Foreign Exchange Future	6.21400	6.27900	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2010	AU\$ / R On 14-June-10	13.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 14-June-10	13.25	P	Foreign Exchange Future	6.26400	6.32900	0
22/01/2010	AU\$ / R On 15-March-10	14.40	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 15-March-10	14.40	P	Foreign Exchange Future	7.46400	7.52700	0
22/01/2010	AU\$ / R On 15-March-10	14.45	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 15-March-10	14.45	P	Foreign Exchange Future	7.51400	7.57700	0
22/01/2010	AU\$ / R On 14-June-10	14.50	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 14-June-10	14.50	P	Foreign Exchange Future	7.51400	7.57900	0
22/01/2010	AU\$ / R On 14-June-10	14.55	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 14-June-10	14.55	P	Foreign Exchange Future	7.56400	7.62900	0
22/01/2010	AU\$ / R On 14-June-10	14.60	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 14-June-10	14.60	P	Foreign Exchange Future	7.61400	7.67900	0
22/01/2010	AU\$ / R On 14-June-10	14.65	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 14-June-10	14.65	P	Foreign Exchange Future	7.66400	7.72900	0
22/01/2010	AU\$ / R On 15-March-10	14.70	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 15-March-10	14.70	P	Foreign Exchange Future	7.76400	7.82700	0
22/01/2010	AU\$ / R On 14-June-10	14.75	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 14-June-10	14.75	P	Foreign Exchange Future	7.76400	7.82900	0
22/01/2010	AU\$ / R On 14-June-10	14.80	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 14-June-10	14.80	P	Foreign Exchange Future	7.81400	7.87900	0
22/01/2010	AU\$ / R On 14-June-10	14.85	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 14-June-10	14.85	P	Foreign Exchange Future	7.86400	7.92900	0
22/01/2010	AU\$ / R On 14-June-10	14.90	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 14-June-10	14.90	P	Foreign Exchange Future	7.91400	7.97900	0
22/01/2010	AU\$ / R On 14-June-10	14.95	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 14-June-10	14.95	P	Foreign Exchange Future	7.96400	8.02900	0
22/01/2010	AU\$ / R On 14-June-10	15.00	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 14-June-10	15.00	P	Foreign Exchange Future	8.01400	8.07900	0
22/01/2010	AU\$ / R On 14-June-10	15.05	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 14-June-10	15.05	P	Foreign Exchange Future	8.06400	8.12900	0
22/01/2010	AU\$ / R On 14-June-10	15.10	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 14-June-10	15.10	P	Foreign Exchange Future	8.11400	8.17900	0
22/01/2010	AU\$ / R On 14-June-10	15.15	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 14-June-10	15.15	P	Foreign Exchange Future	8.16400	8.22900	0
22/01/2010	AU\$ / R On 14-June-10	15.20	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 14-June-10	15.20	P	Foreign Exchange Future	8.21400	8.27900	0
22/01/2010	AU\$ / R On 14-June-10	15.25	C	Foreign Exchange Future	0.00000	0.00000	0
22/01/2010	AU\$ / R On 14-June-10	15.25	P	Foreign Exchange Future	8.26400	8.32900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Price	Previous Day's Closing Price	Open Interest
Futures Open Interest							393,941.00
Options Open Interest							437,244.00
Total							831,185.00